ANNUAL STATEMENT

OF THE

EAGLE LIFE INSURANCE COMPANY

OF

WEST DES MOINES

IN THE STATE OF

IOWA

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2024

2024

LIFE, ACCIDENT AND HEALTH/FRATERNAL

2024

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Eagle Life Insurance Company

NAIC Group Code 0408 (Current) 0408 (Prior) NAIC Company Code 13183 Employer's ID Number 26-3218907

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

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

Incorporated/Organized 08/28/2008 Commenced Business 08/28/2008

Statutory Home Office 6000 Westown Parkway (Street and Number), West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code)

Main Administrative Office 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Mail Address PO Box 71216 (Street and Number or P.O. Box), Des Moines, IA, US 50325 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6000 Westown Parkway (Street and Number)
West Des Moines, IA, US 50266-5921 (City or Town, State, Country and Zip Code), 515-221-0002 (Area Code) (Telephone Number)

Internet Website Address www.eagle-lifeco.com

Statutory Statement Contact Chelsea Jennifer Fichtner (Name), 515-221-0002 (Area Code) (Telephone Number)
chelsea.fichtner@american-equity.com (E-mail Address), 515-440-2715 (FAX Number)

OFFICERS

Chief Executive Officer, President	Bereket "Josh" Feyissa #	Chief Legal Officer, Corporate Secretary	Erik H. Askelsen #
Chief Financial Officer	Aaron J. Boushek #	Senior Vice President, Chief Corporate Actuary	Angelika Feng

OTHER

Shari V. Wood #, Senior Vice President, Chief of Staff and Head of Administrative Services	Steven D. Schwartz #, Treasurer	

DIRECTORS OR TRUSTEES

Bereket "Josh" Feyissa #	Erik H. Askelsen #	Aaron J. Boushek #
Reza Syed #	Shari V. Wood #	

State of Iowa
County of Polk SS

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

Bereket "Josh" Feyissa President	Aaron J. Boushek Chief Financial Officer	Steven D. Schwartz Treasurer

Subscribed and sworn to before me this
17 day of February 2025

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

John Louis Reicks
Sr Financial & Accounting Analyst
12/17/2027

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	2,055,846,585		2,055,846,585	2,238,964,999
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	5,670,479		5,670,479	
	2.2 Common stocks	78,156,797		78,156,797	
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	674,674,144		674,674,144	758,729,485
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)	2,570,740		2,570,740	
5.	Cash ($ 33,726,838 , Schedule E - Part 1), cash equivalents ($ 1,005,153,046 , Schedule E - Part 2) and short-term investments ($ 72,945,078 , Schedule DA)	1,111,824,962		1,111,824,962	733,092,354
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)	45,280,185		45,280,185	43,397,791
8.	Other invested assets (Schedule BA)	72,145,049		72,145,049	30,629,034
9.	Receivables for securities	13,605,146		13,605,146	9,302,674
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	4,059,774,087		4,059,774,087	3,814,116,337
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	23,520,693	1,002,760	22,517,933	24,883,014
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,432,411	1,432,411		
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	7,487,832		7,487,832	1,515,070
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	205,704		205,704	
18.2	Net deferred tax asset	41,612,527	34,198,562	7,413,965	15,006,013
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)	629	629		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	15,294		15,294	
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	4,898,508	1,573,385	3,325,123	4,711,694
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,138,947,685	38,207,747	4,100,739,938	3,860,232,128
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	4,138,947,685	38,207,747	4,100,739,938	3,860,232,128
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	MISCELLANEOUS RECEIVABLES	2,059,846	1,573,385	486,461	259,075
2502.	NEGATIVE IMR	2,838,662		2,838,662	4,452,619
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,898,508	1,573,385	3,325,123	4,711,694

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 3,608,690,988 (Exh. 5, Line 9999999) less $ ..... included in Line 6.3 (including $ 1,748,426,704 Modco Reserve)	3,608,690,988	3,385,419,928
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 899,443 Modco Reserve)	1,841,642	2,060,441
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	20,233,403	16,215,687
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ ..... assumed and $ ..... ceded		
	9.4 Interest maintenance reserve (IMR, Line 6)		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,948,750 accident and health $ ..... and deposit-type contract funds $	1,948,750	1,774,240
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	6,034,070	1,799,162
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	141,355	(266,358)
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		4,769,321
15.2	Net deferred tax liability		
16.	Unearned investment income	6,044	41,590
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,275,625	(896,798)
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	10,847,827	27,574,918
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	15,187,319	9,636,525
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,766,829	3,185,796
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	6,351,820	5,189,817
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	138,951,810	103,065,851
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,815,277,482	3,559,570,120
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	3,815,277,482	3,559,570,120
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	321,101,569	280,783,670
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(38,139,112)	17,378,338
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	282,962,456	298,162,008
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	285,462,456	300,662,008
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	4,100,739,938	3,860,232,128
	DETAILS OF WRITE-INS		
2501.	AMOUNT DUE REINSURERS	138,951,810	103,065,851
2502.			
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	138,951,810	103,065,851
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	(1,330,534,116)	638,806,778
2.	Considerations for supplementary contracts with life contingencies	(140,489)	375,111
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	231,525,767	122,170,099
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(2,917,472)	(1,497,797)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	126,847,227	79,292,345
7.	Reserve adjustments on reinsurance ceded	1,742,827,376	
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	1,215,258	(86,037)
9.	Total (Lines 1 to 8.3)	768,823,551	839,060,499
10.	Death benefits		
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	44,890,436	36,323,549
13.	Disability benefits and benefits under accident and health contracts		
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	371,446,618	170,490,792
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	530,438	(22,058)
18.	Payments on supplementary contracts with life contingencies	(141,396)	73,516
19.	Increase in aggregate reserves for life and accident and health contracts	223,271,060	517,526,745
20.	Totals (Lines 10 to 19)	639,997,156	724,392,544
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	117,630,359	92,103,144
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	53,890	62,026
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	17,543,811	19,486,627
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	11,782,173	2,901,670
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	3,839,303	
28.	Totals (Lines 20 to 27)	790,846,691	838,946,011
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(22,023,140)	114,489
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(22,023,140)	114,489
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	8,990,562	6,565,408
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(31,013,702)	(6,450,919)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (5,224,256) (excluding taxes of $ (1,367,078) transferred to the IMR)	(19,653,151)	68,464
35.	Net income (Line 33 plus Line 34)	(50,666,853)	(6,382,455)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	300,662,008	317,198,900
37.	Net income (Line 35)	(50,666,853)	(6,382,455)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (3,300,823)	12,582,729	(10,128,660)
39.	Change in net unrealized foreign exchange capital gain (loss)	(253,826)	
40.	Change in net deferred income tax	16,313,955	3,334,365
41.	Change in nonadmitted assets	(23,000,188)	(3,857,172)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis (increase) or decrease		
44.	Change in asset valuation reserve	(5,550,794)	4,616,399
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	40,317,899	35,576
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(4,942,471)	(4,154,945)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(15,199,552)	(16,536,892)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	285,462,456	300,662,008
	DETAILS OF WRITE-INS		
08.301.	MISCELLANEOUS REINSURANCE INCOME	1,215,258	
08.302.	PLM CONVERSION		(86,037)
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	1,215,258	(86,037)
2701.	DEFERRAL OF REINSURANCE GAIN AND TRANSFER OF IMR ON FREESTONE RE	2,788,316	
2702.	MARKET VALUE ADJUSTMENT TO IMR - DIRECT	1,050,987	
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,839,303	
5301.	REINSURANCE DEFERRED GAIN AMORTIZATION	(4,942,471)	(4,154,945)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(4,942,471)	(4,154,945)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	(1,330,674,604)	636,065,559
2.	Net investment income	234,933,897	121,478,470
3.	Miscellaneous income	127,446,484	79,206,308
4.	Total (Lines 1 through 3)	(968,294,224)	836,750,337
5.	Benefit and loss related payments	(1,330,118,996)	210,897,927
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	146,032,404	114,223,369
8.	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	772,607	3,273,657
10.	Total (Lines 5 through 9)	(1,183,313,985)	328,394,953
11.	Net cash from operations (Line 4 minus Line 10)	215,019,761	508,355,385
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	451,109,498	581,663,868
	12.2 Stocks	345,283	117,237
	12.3 Mortgage loans	251,768,191	169,147,672
	12.4 Real estate		
	12.5 Other invested assets	7,093,473	240,671
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	39,022	
	12.7 Miscellaneous proceeds	1,162,003	1,078,525
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	711,517,470	752,247,973
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	276,143,990	261,657,257
	13.2 Stocks	84,807,657	
	13.3 Mortgage loans	169,169,586	395,044,112
	13.4 Real estate	30,641	
	13.5 Other invested assets	55,133,655	16,610,168
	13.6 Miscellaneous applications	6,184,866	19,454,821
	13.7 Total investments acquired (Lines 13.1 to 13.6)	591,470,394	692,766,358
14.	Net increase/(decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	120,047,076	59,481,615
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	40,317,898	35,576
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(218,799)	548,976
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	3,566,671	93,892,929
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	43,665,770	94,477,481
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	378,732,607	662,314,481
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	733,092,354	70,777,873
	19.2 End of year (Line 18 plus Line 19.1)	1,111,824,961	733,092,354

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	(1,330,534,116)			(1,330,534,116)					
2.	Considerations for supplementary contracts with life contingencies	(140,489)	XXX	XXX	(140,489)		XXX	XXX		XXX
3.	Net investment income	231,525,767			231,525,767					
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,917,472)			(2,917,472)					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	126,847,227			126,847,227			XXX		
7.	Reserve adjustments on reinsurance ceded	1,742,827,376			1,742,827,376			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	1,215,258			1,215,258					
9.	Totals (Lines 1 to 8.3)	768,823,551			768,823,551					
10.	Death benefits						XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	44,890,436	XXX	XXX	44,890,436		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts							XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	371,446,618			371,446,618		XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	530,438			530,438			XXX		
18.	Payments on supplementary contracts with life contingencies	(141,396)			(141,396)		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	223,271,060			223,271,060			XXX		
20.	Totals (Lines 10 to 19)	639,997,156			639,997,156			XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	117,630,359			117,630,359					XXX
22.	Commissions and expense allowances on reinsurance assumed	53,890			53,890			XXX		
23.	General insurance expenses and fraternal expenses	17,543,811			17,543,811					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,782,173			11,782,173					
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	3,839,303			3,839,303					
28.	Totals (Lines 20 to 27)	790,846,691			790,846,691					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(22,023,140)			(22,023,140)					
30.	Dividends to policyholders and refunds to members							XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(22,023,140)			(22,023,140)					
32.	Federal income taxes incurred (excluding tax on capital gains)	8,990,562			8,990,562					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(31,013,702)			(31,013,702)					
34.	Policies/certificates in force end of year	75,214			75,214			XXX		
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous reinsurance income	1,215,258			1,215,258					
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,215,258			1,215,258					
2701.	IMR adjustment related to ceded reinsurance	2,788,316			2,788,316					
2702.	Market value adjustment to IMR	1,050,987			1,050,987					
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,839,303			3,839,303					

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	(1,330,534,116)	(125,252,331)	(1,205,281,785)				
2.	Considerations for supplementary contracts with life contingencies	(140,489)	XXX	XXX	XXX	XXX	(140,489)	XXX
3.	Net investment income	231,525,767	27,751,048	203,621,572			49,701	103,446
4.	Amortization of Interest Maintenance Reserve (IMR)	(2,917,472)	(451,975)	(2,463,087)			(795)	(1,616)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	126,847,227	28,587,996	98,258,008				1,224
7.	Reserve adjustments on reinsurance ceded	1,742,827,376	310,149,670	1,432,205,812			489,309	(17,416)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	1,215,258	216,434	997,875			329	620
9.	Totals (Lines 1 to 8.3)	768,823,551	241,000,842	527,338,396			398,055	86,258
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	44,890,436	56,717,634	(11,827,199)				
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	371,446,618	47,355,583	324,091,035				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	530,438						530,438
18.	Payments on supplementary contracts with life contingencies	(141,396)					(141,396)	
19.	Increase in aggregate reserves for life and accident and health contracts	223,271,060	175,722,035	47,460,104			88,922	
20.	Totals (Lines 10 to 19)	639,997,156	279,795,251	359,723,941			(52,474)	530,438
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	117,630,359	25,831,003	91,799,356				
22.	Commissions and expense allowances on reinsurance assumed	53,890	53,890					
23.	General insurance expenses	17,543,811	2,905,867	14,623,811			4,634	9,499
24.	Insurance taxes, licenses and fees, excluding federal income taxes	11,782,173	2,658,805	9,114,488			3,006	5,873
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	3,839,302	336,045	3,503,257				
28.	Totals (Lines 20 to 27)	790,846,690	311,580,861	478,764,853			(44,834)	545,810
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(22,023,139)	(70,580,019)	48,573,543			442,889	(459,552)
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(22,023,139)	(70,580,019)	48,573,543			442,889	(459,552)
32.	Federal income taxes incurred (excluding tax on capital gains)	8,990,562	9,480,696	(496,936)			(180,802)	187,604
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(31,013,701)	(80,060,715)	49,070,479			623,691	(647,157)
34.	Policies/certificates in force end of year	75,214	26,827	48,305			25	57
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous reinsurance income	1,215,258	216,434	997,875			329	620
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,215,258	216,434	997,875			329	620
2701.	IMR adjustment related to ceded reinsurance	2,788,316		2,788,316				
2702.	Market value adjustment to IMR	1,050,986	336,045	714,941				
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,839,302	336,045	3,503,257				

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

Analysis of Operations by Lines of Business - Group Annuities

N O N E

Analysis of Operations by Lines of Business - Accident and Health

N O N E

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	3,385,419,928	467,280,525	2,917,249,706			889,697	
2.	Tabular net premiums or considerations	439,980,170	213,869,703	225,967,695			142,772	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	133,290,300	17,252,252	116,001,793			36,255	
5.	Tabular less actual reserve released	94,771,563	(416,769)	95,181,903			6,430	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	4,053,461,961	697,985,710	3,354,401,097			1,075,154	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	104,688,298	9,564,433	95,123,865				
12.	Annuity, supplementary contract and disability payments involving life contingencies	340,082,675	45,418,718	294,567,422			96,535	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	444,770,973	54,983,151	389,691,287			96,535	
15.	Reserve December 31 of current year	3,608,690,988	643,002,559	2,964,709,810			978,619	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,718,352,892	289,677,046	1,428,675,846				
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

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

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

(N/A Fraternal)

NONE

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves)							
(Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year							
2. Tabular net premiums or considerations							
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest							
5. Tabular less actual reserve released							
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)							
8. Totals (Lines 1 to 7)							
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)							
12. Annuity, supplementary contract and disability payments involving life contingencies							
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)							
15. Reserve December 31 of current year							
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year							
17. Amount Available for Policy Loans Based upon Line 16 CSV							

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 66,297	68,719
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 85,355,429	84,775,416
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates	151,374	151,374
3.	Mortgage loans	(c) 37,513,296	37,513,296
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 7,532,388	52,149,331
7	Derivative instruments	(f) 69,184,636	69,184,636
8.	Other invested assets	990,705	1,109,396
9.	Aggregate write-ins for investment income	(5,165,102)	(1,509,631)
10.	Total gross investment income	195,629,023	243,442,538
11.	Investment expenses		(g) 10,856,309
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 1,060,462
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		11,916,771
17.	Net investment income (Line 10 minus Line 16)		231,525,767
	DETAILS OF WRITE-INS		
0901.	MISC INVESTMENT INCOME	(4,856)	(4,856)
0902.	NET REALIZED LOSSES ON CEDED OPTIONS	(5,160,246)	(1,504,775)
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(5,165,102)	(1,509,631)
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		

(a) Includes $ 2,692,754 accrual of discount less $ 4,277,721 amortization of premium and less $ 578,832 paid for accrued interest on purchases.

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

(c) Includes $ 503 accrual of discount less $ 184,564 amortization of premium and less $ 1,988,903 paid for accrued interest on purchases.

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

(e) Includes $ 44,608,304 accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

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

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

(h) Includes $ 75,678 interest on surplus notes and $ ..... interest on capital notes.

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(6,031,914)	(53,781)	(6,085,695)		(457,351)
1.3	Bonds of affiliates					(78,676)
2.1	Preferred stocks (unaffiliated)				147,874	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates		563	563	88,481	(872,014)
3.	Mortgage loans	(1,999,056)	(58,157)	(2,057,213)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	39,022	58,844	97,866		(128,806)
7.	Derivative instruments		67,253	67,253		450,589
8.	Other invested assets	(21,414,653)	(1,995,431)	(23,410,084)	15,731,381	(17,270)
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	(29,406,601)	(1,980,709)	(31,387,310)	15,967,736	(1,103,528)
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)					

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected								
2. Deferred and accrued								
3. Deferred , accrued and uncollected:								
3.1 Direct								
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net (Line 1 + Line 2)								
4. Advance								
5. Line 3.4 - Line 4								
6. Collected during year:								
6.1 Direct	2,498,566,658			2,498,566,658				
6.2 Reinsurance assumed								
6.3 Reinsurance ceded	3,833,386,263			3,833,386,263				
6.4 Net	(1,334,819,606)			(1,334,819,606)				
7. Line 5 + Line 6.4	(1,334,819,606)			(1,334,819,606)				
8. Prior year (uncollected + deferred and accrued - advance)								
9. First year premiums and considerations:								
9.1 Direct	2,498,566,658			2,498,566,658				
9.2 Reinsurance assumed								
9.3 Reinsurance ceded	3,833,386,263			3,833,386,263				
9.4 Net (Line 7 - Line 8)	(1,334,819,606)			(1,334,819,606)				
SINGLE								
10. Single premiums and considerations:								
10.1 Direct								
10.2 Reinsurance assumed								
10.3 Reinsurance ceded								
10.4 Net								
RENEWAL								
11. Uncollected								
12. Deferred and accrued								
13. Deferred, accrued and uncollected:								
13.1 Direct								
13.2 Reinsurance assumed								
13.3 Reinsurance ceded								
13.4 Net (Line 11 + Line 12)								
14. Advance								
15. Line 13.4 - Line 14								
16. Collected during year:								
16.1 Direct	10,268,967			10,268,967				
16.2 Reinsurance assumed	51,658			51,658				
16.3 Reinsurance ceded	6,035,135			6,035,135				
16.4 Net	4,285,490			4,285,490				
17. Line 15 + Line 16.4	4,285,490			4,285,490				
18. Prior year (uncollected + deferred and accrued - advance)								
19. Renewal premiums and considerations:								
19.1 Direct	10,268,967			10,268,967				
19.2 Reinsurance assumed	51,658			51,658				
19.3 Reinsurance ceded	6,035,135			6,035,135				
19.4 Net (Line 17 - Line 18)	4,285,490			4,285,490				
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	2,508,835,625			2,508,835,625				
20.2 Reinsurance assumed	51,658			51,658				
20.3 Reinsurance ceded	3,839,421,398			3,839,421,398				
20.4 Net (Lines 9.4 + 10.4 + 19.4)	(1,330,534,115)			(1,330,534,115)				

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums								
22. All other								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	118,586,966			118,586,966				
23.2 Reinsurance assumed								
23.3 Net ceded less assumed	118,586,966			118,586,966				
24. Single:								
24.1 Reinsurance ceded								
24.2 Reinsurance assumed								
24.3 Net ceded less assumed								
25. Renewal:								
25.1 Reinsurance ceded	8,260,262			8,260,262				
25.2 Reinsurance assumed	53,890			53,890				
25.3 Net ceded less assumed	8,206,371			8,206,371				
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	126,847,227			126,847,227				
26.2 Reinsurance assumed (Page 6, Line 22)	53,890			53,890				
26.3 Net ceded less assumed	126,793,337			126,793,337				
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	101,426,566			101,426,566				
28. Single								
29. Renewal	16,203,792			16,203,792				
30. Deposit-type contract funds								
31. Totals (to agree with Page 6, Line 21)	117,630,359			117,630,359				

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	180,964				29,215		210,179
2. Salaries and wages	6,720,814				(45)		6,720,768
3.11 Contributions for benefit plans for employees	1,799,607				11,699		1,811,305
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare	190,011						190,011
3.32 Other agent welfare							
4.1 Legal fees and expenses							
4.2 Medical examination fees							
4.3 Inspection report fees							
4.4 Fees of public accountants and consulting actuaries	854,112				136,276		990,388
4.5 Expense of investigation and settlement of policy claims							
5.1 Traveling expenses	2,538,404						2,538,404
5.2 Advertising	882,731						882,731
5.3 Postage, express, telegraph and telephone	424,629				91,232		515,861
5.4 Printing and stationery	156,252				3,234		159,486
5.5 Cost or depreciation of furniture and equipment	1,951				131		2,082
5.6 Rental of equipment							
5.7 Cost or depreciation of EDP equipment and software	233,140				28,053		261,193
6.1 Books and periodicals	1,238						1,238
6.2 Bureau and association fees	403,288				277,332		680,620
6.3 Insurance, except on real estate							
6.4 Miscellaneous losses							
6.5 Collection and bank service charges	672,482				68,532		741,014
6.6 Sundry general expenses					1,681,196		1,681,196
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ ..... recovered)							
7.3 Agency conferences other than local meetings	2,484,187						2,484,187
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses							
9.2 Investment expenses not included elsewhere					8,529,457		8,529,457
9.3 Aggregate write-ins for expenses							
10. General expenses incurred	17,543,811				10,856,309	(b)	(a) 28,400,120
11. General expenses unpaid Dec. 31, prior year	1,789,162				10,000		1,799,162
12. General expenses unpaid Dec. 31, current year	3,808,119				2,225,951		6,034,070
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	15,524,853				8,640,358		24,165,211
DETAILS OF WRITE-INS							
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

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

1. Charitable .....$ ..... ; 2. Institutional . $ ..... ; 3. Recreational and Health $ ..... ; 4. Educational ..... $ .....
5. Religious .....$ ..... ; 6. Membership $ ..... ; 7. Other .....$ ..... ; 8. Total .....$ .....

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	2,717,619			1,039		2,718,658
3. State taxes on premiums	932,947			127,095		1,060,042
4. Other state taxes, including $ ..... for employee benefits						
5. U.S. Social Security taxes	739,238					739,238
6. All other taxes	7,392,368			932,329		8,324,697
7. Taxes, licenses and fees incurred	11,782,173			1,060,462		12,842,635
8. Taxes, licenses and fees unpaid Dec. 31, prior year	(266,358)					(266,358)
9. Taxes, licenses and fees unpaid Dec. 31, current year	141,355					141,355
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	11,374,460			1,060,462		12,434,922

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199998. Reinsurance ceded					
0199999. Life Insurance: Totals (Net)					
0200001. Sing Prem Def 1%	2,802,345,645	XXX	2,802,345,645	XXX	
0200002. Sing Prem Def 1.75%	42,556,355	XXX	42,556,355	XXX	
0200003. Flex Prem Def 1%	2,743,032,068	XXX	2,743,032,068	XXX	
0200004. Flex Prem Def 1.5%	77,738,411	XXX	77,738,411	XXX	
0200005. Flex Prem Def 1.75%	522,426,192	XXX	522,426,192	XXX	
0200006. Flex Prem Def 2%	40,601,316	XXX	40,601,316	XXX	
0200007. Flex Prem Def 2.95%	2,052,295,457	XXX	2,052,295,457	XXX	
0200008. Flex Prem Def 3%	2,070,760,273	XXX	2,070,760,273	XXX	
0299997. Totals (Gross)	10,351,755,717	XXX	10,351,755,717	XXX	
0299998. Reinsurance ceded	6,744,043,347	XXX	6,744,043,347	XXX	
0299999. Annuities: Totals (Net)	3,607,712,370	XXX	3,607,712,370	XXX	
0300001. 2000 Table, 4.0%	29,907		29,907		
0300002. 2012 IAR Table, 2%	281,919		281,919		
0300003. 2012 IAR Table, 2.25%	77,972		77,972		
0300004. 2012 IAR Table, 2.75%	162,493		162,493		
0300005. 2012 IAR Table, 3%	198,629		198,629		
0300006. 2012 IAR Table, 3.25%	39,298		39,298		
0300007. 2012 IAR Table, 3.5%	198,134		198,134		
0300008. 2012 IAR Table, 3.75%	113,310		113,310		
0300009. 2012 IAR Table, 4.00%	97,818		97,818		
0300010. 2012 IAR Table, 4.25%	271,611		271,611		
0300011. 2012 IAR Table, 4.5%	144,196		144,196		
0300012. 2012 IAR Table, 4.75%	487,964		487,964		
0399997. Totals (Gross)	2,103,252		2,103,252		
0399998. Reinsurance ceded	1,124,634		1,124,634		
0399999. SCWLC: Totals (Net)	978,618		978,618		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)					
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)					
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)					
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)					
9999999. Totals (Net) - Page 3, Line 1	3,608,690,988		3,608,690,988		

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $ 61,870 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.
NON-PARTICIPATING

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

2.2 If not, state which kind is issued.
NON-PARTICIPATING

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? $
4.2 Amount of reserve? $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year $

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

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: $
8.2 State the amount of reserves established for this business: $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 3,308,933,750
9.2 State the amount of reserves established for this business: $ 4,174,044,422
9.3 Identify where the reserves are reported in the blank:
Exhibit 5, Annuities line

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

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

NONE

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

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

NONE

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	2,827,121			2,827,121		
2. Deposits received during the year	393,434			393,434		
3. Investment earnings credited to the account	72,842			72,842		
4. Other net change in reserves	(24,029)			(24,029)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	805,877			805,877		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	2,463,491			2,463,491		
10. Reinsurance balance at the beginning of the year	(766,680)			(766,680)		
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(144,831)			(144,831)		
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(621,849)			(621,849)		
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,841,642			1,841,642		

(a) FHLB Funding Agreements:

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct								
1.2 Reinsurance assumed								
1.3 Reinsurance ceded								
1.4 Net								
2. In course of settlement:								
2.1 Resisted 2.11 Direct								
2.12 Reinsurance assumed								
2.13 Reinsurance ceded								
2.14 Net		(b)	(b)	(b)				
2.2 Other 2.21 Direct	20,233,403			20,233,403				
2.22 Reinsurance assumed								
2.23 Reinsurance ceded								
2.24 Net	20,233,403	(b)	(b)	(b) 20,233,403		(b)		
3. Incurred but unreported:								
3.1 Direct								
3.2 Reinsurance assumed								
3.3 Reinsurance ceded								
3.4 Net		(b)	(b)	(b)		(b)		
4. TOTALS 4.1 Direct	20,233,403			20,233,403				
4.2 Reinsurance assumed								
4.3 Reinsurance ceded								
4.4 Net	20,233,403	(a)	(a)	20,233,403				

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	110,003,595			110,003,595				
1.2 Reinsurance assumed								
1.3 Reinsurance ceded	69,272,271			69,272,271				
1.4 Net	(c) 40,731,323			40,731,323				
2. Liability December 31, current year from Part 1:								
2.1 Direct	20,233,403			20,233,403				
2.2 Reinsurance assumed								
2.3 Reinsurance ceded								
2.4 Net	20,233,403			20,233,403				
3. Amounts recoverable from reinsurers December 31, current year								
4. Liability December 31, prior year:								
4.1 Direct	16,215,687			16,215,687				
4.2 Reinsurance assumed								
4.3 Reinsurance ceded								
4.4 Net	16,215,687			16,215,687				
5. Amounts recoverable from reinsurers December 31, prior year								
6. Incurred Benefits								
6.1 Direct	114,021,311			114,021,311				
6.2 Reinsurance assumed								
6.3 Reinsurance ceded	69,272,271			69,272,271				
6.4 Net	44,749,040			44,749,040				

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

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	1,002,760	241,630	(761,130)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,432,411	1,331,674	(100,737)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	34,198,562	13,593,382	(20,605,180)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets	629	1,572	943
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other-than-invested assets	1,573,385	39,300	(1,534,085)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	38,207,746	15,207,558	(23,000,188)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	38,207,746	15,207,558	(23,000,188)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	MISCELLANEOUS RECEIVABLES	1,573,385	39,300	(1,534,085)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,573,385	39,300	(1,534,085)

NOTES TO FINANCIAL STATEMENTS

Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the "Insurance Division").

The Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Insurance Division. The Company differs from NAIC SAP under Iowa Administrative Code 191 - Chapter 97, Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options.

The Company also has a prescribed practice under Iowa Administrative Code 191 - Chapter 43 "Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities" ("IAC 191-43") which allows the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. The Company began using the 2012 IAR Mortality Table for annuities issued on or after January 1, 2016. NAIC SAP requires the use of the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Insurance Division is shown below:

	SSAP #	F/S Page	F/S Line #	December 31, 2024	December 31, 2023
NET INCOME					
(1) Net income (loss), Iowa basis				$ (50,666,853)	$ (6,382,455)
State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	(78,774,751)	(74,342,811)
(b) Change in reserves	51	4	19	(36,801,924)	56,419,321
IAC 191-43					
(c) Change in reserves	51	4	19	(34,169)	(241,569)
(2) Net Income (loss), NAIC SAP (1-a-b-c=2)				$ 64,943,990	$ 11,782,604
SURPLUS					
Statutory Surplus, Iowa Basis				$ 285,462,456	$ 300,662,008
(3) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(30,996,254)	(75,532,864)
(b) Reserves for indexed annuities	51	3, 4	1, 19	31,780,524	68,582,448
(c) Tax impact	101	2	18.2	(164,697)	1,459,587
IAC 191-43					
(d) Change in reserves	51	3, 4	1, 19	206,160	240,329
(e) Tax impact	101	2	18.2	(43,294)	(50,469)
(4) Statutory surplus, NAIC SAP (3-a-b-c-d-e=4)				$ 284,680,017	$ 305,962,977

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

The preparation of financial statements in conformity with NAIC SAP requires management to make certain estimates that affect the reported assets and liabilities, including reporting or disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. Future events, including changes in interest rates and asset valuations, could cause actual results to differ in the near term from the estimates used in the financial statements.

The most significant estimates include those used in determining policy reserves, impairment losses on investments and federal income taxes. Although some variability is inherent in these estimates, the recorded amounts reflect management's best estimates based on facts and circumstances as of the date of the financial statements. Management believes the amounts provided are appropriate.

C. Accounting Policy

1. The Company considers all highly liquid debt instruments purchased with a maturity of twelve months or less to be short-term investments and are stated at amortized cost.

2. Investments in bonds rated NAIC 1-5 (including loan-backed securities), are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns.

Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. Pursuant to NAIC guidance INT 23-01, net negative (disallowed) IMR may be reported as an admitted asset by the reporting entity, subject to a limitation of 10% of the reporting entity's adjusted general account capital and surplus. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other-than-temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

3. Common stocks are stated at fair value based on the latest quoted market prices.

4. Preferred stocks are stated primarily at cost adjusted for amortization of premiums and accrual of discounts and for other than temporary decline in the fair value of the preferred stock. An exception is preferred stocks with an NAIC designation of RP4 to RP6 and P4 to P6, which are reported at the lower of amortized cost or fair value..

5. Investments in mortgage loans on real estate are reported at cost adjusted for amortization of premiums and accrual of discounts. Amortization is computed using methods which result in a level yield over the life of the loan. Mortgage loans are stated at the aggregate unpaid principal balance net of loan loss allowance.

NOTES TO FINANCIAL STATEMENTS

6. If the fair value of a loan-backed or structured security is less than its amortized cost at the reporting date, the Company assesses whether the impairment is other than temporary. If the Company intends to sell the loan-backed or structured security, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

If the Company does not intend to sell the loan-backed or structured security, the Company assesses whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability to hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

Interest income is recognized on an accrual basis. Dividend income is recognized when declared. The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain.

7. The Company accounts for investments in subsidiaries, controlled and affiliated ("SCA") entities using the audited statutory equity of the investee if the entity is an insurance company. All non-insurance entities are valued at the audited equity of the investee using accounting principles generally accepted in the United States of America ('U.S. GAAP').

The Company classifies certain investments in SCA entities as residual interests. During the year, the Company early adopted the guidance for residual interests under SSAP No. 21 – Other Admitted Assets and elected to account for residual interests using the practical expedient method.

8. The Company has ownership interests in joint ventures, partnerships, and limited liability companies. The Company carries these interests based on equity of the investee determined under accounting principles generally accepted in the United States of America ('U.S. GAAP').

The Company classifies certain investments in joint ventures, partnerships and limited liability companies as residual interests. The Company accounts for residual interests using the practical expedient method.

specified market index. When fixed index annuity premiums are received, a portion of the premium is used to purchase derivatives consisting of call options on the applicable market indices to fund the index credits due to fixed index annuity policyholders. Substantially all such call options are one year options purchased to match the funding requirements of the underlying policies. On the respective anniversary dates of the fixed index policies, the index used to compute the annual index credit is reset and the Company purchases new one-year call options to fund the next annual index credit. The Company manages the cost of these purchases through the terms of its fixed index annuities, which permit the Company to change annual participation rates, caps and/or asset fees, subject to guaranteed minimums. By adjusting participation rates, caps or asset fees, the Company can generally manage option costs except in cases where the contractual features would prevent further modifications.

The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases call options to fund the next annual index credit on fixed index annuities from its Parent who purchases the call options from nationally recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, its Parent purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All of these options purchased by the Company's Parent have been purchased from nationally recognized financial institutions with a Standard and Poor's credit rating of A - or higher at the time of purchase. The Company's Parent also has credit support agreements that allow it to request the counterparty to provide collateral to it when the fair value of the exposure to the counterparty exceeds specified amounts (See Note 16 for more information).

The Company follows IAC 191-97, a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on fixed index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

The Company has foreign exchange forwards that are used to hedge the currency risk associated with investments denominated in foreign currencies.

10. The premium deficiency calculation does not apply to the Company.

11. The Company does not have liabilities for losses and loss/claim adjustment expense for accident and health contracts.

12. No material changes were made to the capitalization policy during 2024.

13. The Company did not have any pharmaceutical rebate receivables as of December 31, 2024.

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have substantial doubt the entity will continue as a going concern.

NOTE 2 Accounting Changes and Corrections of Errors

The Company had no material changes in accounting principles or correction of errors to report for the year ended December 31, 2024.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

During 2024, the Company did not have any business combinations taking the form of a statutory purchase.

B. Statutory Merger

During 2024, the Company did not have any business combinations taking the form of a statutory merger.

C. Assumption Reinsurance

As of December 31, 2024, the Company did not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

As of December 31, 2024, the Company did not have any impaired assets related to business combinations or goodwill.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

As of December 31, 2024, the Company did not have any adjusted surplus or total admitted goodwill.

NOTE 4 Discontinued Operations

The Company did not have any discontinued operations during 2024.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans originated by the Company during 2024:

NOTES TO FINANCIAL STATEMENTS

Category	Maximum Lending Rate	Minimum Lending Rate
Farm	9.260%	7.450%
Residential	9.500%	6.250%
Commerical	15.920%	5.260%

(2) The maximum percentage of any one loan to value of security at the time of the loan was 89.99%.

(3) Taxes, assessments and any amounts advanced not included in mortgage loan total

a. Current Year - None

b. Prior Year - None

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ 48,132,365		$ 389,303,978		$ 206,202,881		$ 643,639,224
(b) 30 - 59 Days Past Due			$ 3,984,717				$ 3,984,717
(c) 60 - 89 Days Past Due			$ 580,131				$ 580,131
(d) 90 - 179 Days Past Due			$ 2,729,332				$ 2,729,332
(e) 180+ Days Past Due	$ 2,171,237		$ 21,569,504				$ 23,740,741
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment							$ -
(b) Interest Accrued							$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment							$ -
(b) Interest Accrued							$ -
4. Interest Reduced							
(a) Recorded Investment							$ -
(b) Number of Loans							$ -
(c) Percent Reduced							
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment							$ -
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ 45,028,995	$ -	$ 531,575,734	$ -	$ 163,077,636	$ -	$ 739,682,365
(b) 30 - 59 Days Past Due	$ -	$ -	$ 7,519,444	$ -	$ -	$ -	$ 7,519,444
(c) 60 - 89 Days Past Due	$ -	$ -	$ 2,910,721	$ -	$ -	$ -	$ 2,910,721
(d) 90 - 179 Days Past Due	$ -	$ -	$ 7,318,094	$ -	$ -	$ -	$ 7,318,094
(e) 180+ Days Past Due	$ -	$ -	$ 1,298,861	$ -	$ -	$ -	$ 1,298,861
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans		$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan:Agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. With Allowance for Credit Losses							$ -
2. No Allowance for Credit Losses							$ -
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan							$ -
b. Prior Year							
1. With Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. No Allowance for Credit Losses	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Total (1 + 2)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Average Recorded Investment							$ -
2. Interest Income Recognized							$ -
3. Recorded Investments on Nonaccrual Status							$ -

NOTES TO FINANCIAL STATEMENTS

4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting							$ -
b. Prior Year							
1. Average Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Interest Income Recognized	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Recorded Investments on Nonaccrual Status	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ -	$ 1,184,232
b) Additions charged to operations		$ -
c) Direct write-downs charged against the allowances	$ (58,157)	$ -
d) Recoveries of amounts previously charged off		$ 1,184,232
e) Balance at end of period (a+b-c-d)	$ 58,157	$ -

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

		Current Year
a) Aggregate amount of mortgage loans derecognized	#REF!	$ 3,866,311
b) Real estate collateral recognized	#REF!	$ 2,570,740
c) Other collateral recognized		$ -
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan		$ -

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or "workout" (e.g. interest only) terms. Interest income on non-performing loans (e.g. loans 90 days or more past due and/or collateral dependent loans) is generally recognized on a cash basis.

B. Debt Restructuring

The Company has no invested assets that are restructured debt as of December 31, 2024.

C. Reverse Mortgages

The Company has no investment in reverse mortgages as of December 31, 2024.

D. Loan-Backed Securities

(1) Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

(2) For the year ended December 31, 2024, the Company recognized other than temporary impairments ("OTTI") on its loan-backed securities on the basis of intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis as follows:

(3) The Company did not have any loan-backed securities for which the present value of cash flows expected to be collected was less than amortized cost, and as a result no OTTI was recorded during the twelve months ended December 31, 2024.

(4) For loan-backed and structured securities with unrealized losses as of December 31, 2024, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position are summarized as follows:

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 262,510
2. 12 Months or Longer	$ 70,892,210
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 21,997,283
2. 12 Months or Longer	$ 490,589,303

(5) The process for evaluating loan-backed and structured securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third-party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity and prepayment experience exhibited. With the input of third-party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

At December 31, 2024, the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) None.

(2) There were no assets pledged as collateral as of December 31, 2024.

(3) There was no collateral received as of December 31, 2024.

(4) The Company has no securities lending agreements as of December 31, 2024.

(5) The Company does not have any securities lending or repurchase agreements open as of December 31, 2024.

(6) There was no collateral received as of December 31, 2024.

(7) None.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing as of December 31, 2024.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

NOTES TO FINANCIAL STATEMENTS

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

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

REPURCHASE TRANSACTION – CASH PROVIDER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)			Yes	Yes
b. Tri-Party (YES/NO)			No	No

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year			$ 22,000,000	$ 22,000,000
7. > 1 Year				
b. Ending Balance				
1. Open – No Maturity				
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month				
5. > 1 Month to 3 Months				
6. > 3 Months to 1 Year			$ 22,000,000	$ 22,000,000
7. > 1 Year				

(4) Company input

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount			$ 45,686,183	$ 49,377,996
b. Ending Balance			$ 44,958,470	$ 43,059,317

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV				
b. LB & SS - FV				
c. Preferred Stock - FV				
d. Common Stock	$ 43,059,317			
e. Mortgage Loans - FV				
f. Real Estate - FV				
g. Derivatives - FV				
h. Other Invested Assets - FV				
i. Total Assets - FV (Sum of a through h)	$ 43,059,317	$ -	$ -	$ -

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Bonds - FV				
b. LB & SS - FV				
c. Preferred Stock - FV				
d. Common Stock				
e. Mortgage Loans - FV				
f. Real Estate - FV				
g. Derivatives - FV				
h. Other Invested Assets - FV				
i. Total Assets - FV (Sum of a through h)	$ -	$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Provided – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash			$ 22,000,000	$ 22,000,000
2. Securities (FV)				
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash			$ 22,000,000	$ 22,000,000
2. Securities (FV)				
3. Securities (BACV)				
4. Nonadmitted Subset (BACV)				

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

None

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash			$ 22,000,000	$ 22,000,000
2. Securities (FV)				
b. Ending Balance				
1. Cash			$ 22,000,000	$ 22,000,000
2. Securities (FV)				

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

None

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2024.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2024.

J. Real Estate

(1) None.

(2) a. We added 4 residential properties that are held for sale and are expected to be liquidated by December 2025.
b. None.

(3) None.

(4) None.

K. Low Income Housing tax Credits (LIHTC)

The Company did not have any investments in low-income housing tax credits as of December 31, 2024.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown					$ -	$ -	$ -
b. Collateral held under security lending agreements					$ -	$ -	$ -
c. Subject to repurchase agreements					$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ 22,000,000				$ 22,000,000	$ -	$ 22,000,000
e. Subject to dollar repurchase agreements					$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements					$ -	$ -	$ -
g. Placed under option contracts					$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock					$ -	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

i. FHLB capital stock					$ -	$ -	$ -
j. On deposit with states	$ 3,492,718				$ 3,492,718	$ 2,842,671	$ 650,047
k. On deposit with other regulatory bodies					$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)					$ -	$ -	$ -
m. Pledged as collateral not captured in other categories					$ -	$ -	$ -
n. Other restricted assets	#############				#############	$ -	#############
o. Total Restricted Assets (Sum of a through n)	#############	$ -	$ -	$ -	#############	$ 2,842,671	#############

(a) Subset of Column 1

(b) Subset of Column 3

	Current Year			
	8	9	Percentage	
			10	11
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown		$ -	0.00%	0.00%
b. Collateral held under security lending agreements		$ -	0.00%	0.00%
c. Subject to repurchase agreements		$ -	0.00%	0.00%
d. Subject to reverse repurchase agreements		$ 22,000,000	0.53%	0.54%
e. Subject to dollar repurchase agreements		$ -	0.00%	0.00%
f. Subject to dollar reverse repurchase agreements		$ -	0.00%	0.00%
g. Placed under option contracts		$ -	0.00%	0.00%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		$ -	0.00%	0.00%
i. FHLB capital stock		$ -	0.00%	0.00%
j. On deposit with states		$ 3,492,718	0.08%	0.09%
k. On deposit with other regulatory bodies		$ -	0.00%	0.00%
l. Pledged collateral to FHLB (including assets backing funding agreements)		$ -	0.00%	0.00%
m. Pledged as collateral not captured in other categories		$ -	0.00%	0.00%
n. Other restricted assets		#############	37.82%	38.18%
o. Total Restricted Assets (Sum of a through n)	$ -	#############	38.44%	38.80%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

None.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	Activity (a)	Restricted Assets	Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	(Decrease) (5 minus 6)	Year Admitted Restricted	Restricted to Total Assets	Total Admitted Assets
Freestone Modco	$ 1,565,453,019				$ 1,565,453,019		$ 1,565,453,019	$ 1,565,453,019	37.822%	38.175%
Total (c)	$ 1,565,453,019	$ -	$ -	$ -	$ 1,565,453,019	$ -	$ 1,565,453,019	$ 1,565,453,019	37.822%	38.175%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

None.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of December 31, 2024.

N. Offsetting and Netting of Assets and Liabilities

The Company had offsetting and netting of assets and liabilities as of December 31, 2024.

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	$ 45,280,184	$ -	$ 45,280,184

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			

NOTES TO FINANCIAL STATEMENTS

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	3	$ 5,830,586	$ 6,328,911	$ 4,334,575	$ 4,873,669
(2) LB&SS - AC		0		$ -		$ -
(3) Preferred Stock - AC		0		$ -		$ -
(4) Preferred Stock - FV		0		$ -		$ -
(5) Total (1+2+3+4)	2	3	$ 5,830,586	$ 6,328,911	$ 4,334,575	$ 4,873,669

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of December 31, 2024.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	$ 2	$ -
2. Aggregate Amount of Investment Income	$ 89,117	$ -

R. Reporting Entity's Share of Cash Pool by Asset Type

	Asset Type	Percent Share
(1)	Cash	3.0%
(2)	Cash Equivalents	90.4%
(3)	Short-Term Investments	6.6%
(4)	Total (Must equal 100%)	100.0%

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Collateral Type	Aggregate Collateral Loan*	Admitted	Nonadmitted
(1) Cash, Cash Equivalent & ST Investments			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(2) Bonds			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(3) Loan-Backed and Structured Securities			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(4) Preferred Stocks			
a. Affiliated	$ -		
b. Unaffiliated	$ 1,669,527	$ 1,669,527	
(5) Common Stocks			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(6) Real Estate			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(7) Mortgage Loans			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(8) Joint Ventures, Partnerships, LLC			
a. Affiliated	$ 4,573,967	$ 4,573,967	
b. Unaffiliated	$ 4,166,654	$ 4,166,654	
(9) Other Qualifying Investments			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(10) Collateral Does not Qualify as an Investment			
a. Affiliated	$ -		
b. Unaffiliated	$ -		
(11) Total	$ 10,410,148	$ 10,410,148	$ -

* Aggregate Collateral Loan Total Line should equal Schedule BA, Part 1, Column 12, Book

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have any investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets as of December 31, 2024.

B. The Company did not recognize any impairment write down for its investments in joint ventures, partnerships, or limited liability companies as of December 31, 2024.

NOTE 7 Investment Income

A. Interest income is recognized on an accrual basis. Due and accrued income was excluded from surplus on the following bases:

The Company does not accrue income on bonds in default which are delinquent more than six months. Further, income is not accrued when collection is uncertain. Accrued investment income on bonds that are over 90 days past due are not admitted.

B. At December 31, 2024, no amounts were excluded from investment income due and accrued.

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

Interest Income Due and Accrued	Amount
1. Gross	$ 23,520,693

NOTES TO FINANCIAL STATEMENTS

2. Nonadmitted	$ 1,002,760
3. Admitted	$ 22,517,933

D. The aggregate deferred interest.

	Amount
Aggregate Deferred Interest	$ -

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 4,774,593

NOTE 8 Derivative Instruments

The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed price at the outset of the contract. The counterparty usually pays a single payment at each due date.

The Company's hedging strategy attempts to mitigate any potential risk of loss under these agreements through a regular monitoring process which evaluates the program's effectiveness. The Company purchases its option contracts from its parent, American Equity Life, who purchases its options from nationally recognized investment banking institutions. The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, American Equity Life purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts.

In accordance with IAC 191-97, call option derivative instruments that hedge the growth in interest credited on index products, are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the year ended December 31, 2024, proceeds received upon expiration of options and amortization of options (see Note 1(C)9 Derivative Instruments)

	12/31/2024
Proceeds received upon expiration	$ 151,614,858
Amortization	$ (82,430,222)
	$ 69,184,636
Less ceded options	$ 1,504,775
	$ 67,679,861

NOTE 9 Income Taxes

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 40,692,427	$ 8,665,560	$ 49,357,987	$ 30,176,458	$ 3,818,745	$ 33,995,203	$ 10,515,969	$ 4,846,815	$ 15,362,784
(b) Statutory Valuation Allowance Adjustment		$ 1,849,009	$ 1,849,009		$ 3,818,745	$ 3,818,745	$ -	$ (1,969,736)	$ (1,969,736)
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 40,692,427	$ 6,816,551	$ 47,508,979	$ 30,176,458	$ -	$ 30,176,458	$ 10,515,969	$ 6,816,551	$ 17,332,521
(d) Deferred Tax Assets Nonadmitted	$ 34,198,562		$ 34,198,562	$ 13,593,382		$ 13,593,382	$ 20,605,180	$ -	$ 20,605,180
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 6,493,865	$ 6,816,551	$ 13,310,416	$ 16,583,076	$ -	$ 16,583,076	$ (10,089,211)	$ 6,816,551	$ (3,272,660)
(f) Deferred Tax Liabilities	$ 333,247	$ 5,563,203	$ 5,896,450	$ 473,607	$ 1,103,456	$ 1,577,063	$ (140,360)	$ 4,459,747	$ 4,319,387
(g) Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 6,160,617	$ 1,253,349	$ 7,413,966	$ 16,109,469	$ (1,103,456)	$ 15,006,013	$ (9,948,852)	$ 2,356,805	$ (7,592,047)

2.

	As of End of Current Period			12/31/2023			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 6,160,617	$ 1,253,349	$ 7,413,966	$ 16,109,469	$ (1,103,456)	$ 15,006,013	$ (9,948,852)	$ 2,356,805	$ (7,592,047)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 6,160,617	$ 1,253,349	$ 7,413,966	$ 16,109,469	$ (1,103,456)	$ 15,006,013	$ (9,948,852)	$ 2,356,805	$ (7,592,047)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ -	XXX	XXX	$ -	XXX	XXX	$ -
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 333,247	$ 5,563,203	$ 5,896,450	$ 473,607	$ 1,103,456	$ 1,577,063	$ (140,360)	$ 4,459,747	$ 4,319,387
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 6,493,865	$ 6,816,551	$ 13,310,416	$ 16,583,076	$ -	$ 16,583,076	$ (10,089,211)	$ 6,816,551	$ (3,272,660)

3.

	2024	2023
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	666%	635%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 293,235,810	$ 285,655,995

4.

	As of End of Current Period		12/31/2023		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies: (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						

NOTES TO FINANCIAL STATEMENTS

1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 40,692,427	$ 6,816,551	$ 30,176,458	$ -	$ 10,515,969	$ 6,816,551
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies			0%	0%	0%	0%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 6,493,865	$ 6,816,551	$ 16,583,076	$ -	$ (10,089,211)	$ 6,816,551
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies			0%	0%	0%	0%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. Regarding deferred tax liabilities not recognized:

As of December 31, 2024, the company had no temporary differences for which deferred tax liabilities are not recognized.

C. Current income taxes incurred consist of the following major components:

	(1) 12/31/2024	(2) 12/31/2023	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ 8,990,562	$ 6,565,408	$ 2,425,154
(b) Foreign		$ -	$ -
(c) Subtotal (1a+1b)	$ 8,990,562	$ 6,565,408	$ 2,425,154
(d) Federal income tax on net capital gains	$ (6,591,334)	$ (1,796,087)	$ (4,795,247)
(e) Utilization of capital loss carry-forwards		$ -	$ -
(f) Other		$ -	$ -
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 2,399,228	$ 4,769,321	$ (2,370,093)
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses		$ -	$ -
(2) Unearned premium reserve		$ -	$ -
(3) Policyholder reserves	$ 13,289,980	$ 6,325,627	$ 6,964,353
(4) Investments		$ -	$ -
(5) Deferred acquisition costs	$ 10,827,280	$ 12,998,491	$ (2,171,211)
(6) Policyholder dividends accrual		$ -	$ -
(7) Fixed assets		$ -	$ -
(8) Compensation and benefits accrual	$ -	$ 597,715	$ (597,715)
(9) Pension accrual	$ 14,954,183	$ 9,915,648	$ 5,038,535
(10) Receivables - nonadmitted	$ 841,929	$ 338,977	$ 502,952
(11) Net operating loss carry-forward	$ 675,189		$ 675,189
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other	$ 103,867	$ -	$ 103,867
(99) Subtotal (sum of 2a1 through 2a13)	$ 40,692,427	$ 30,176,458	$ 10,515,969
(b) Statutory valuation allowance adjustment		$ -	$ -
(c) Nonadmitted	$ 34,198,562	$ 13,593,382	$ 20,605,180
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 6,493,865	$ 16,583,076	$ (10,089,211)
(e) Capital:			
(1) Investments	$ 5,028,093	$ 1,799,431	$ 3,228,662
(2) Net capital loss carry-forward	$ 3,637,467	$ 2,019,314	$ 1,618,153
(3) Real estate		$ -	$ -
(4) Other		$ -	$ -
(99) Subtotal (2e1+2e2+2e3+2e4)	$ 8,665,560	$ 3,818,745	$ 4,846,815
(f) Statutory valuation allowance adjustment	$ 1,849,009	$ 3,818,745	$ (1,969,736)
(g) Nonadmitted		$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 6,816,551	$ -	$ 6,816,551
(i) Admitted deferred tax assets (2d + 2h)	$ 13,310,416	$ 16,583,076	$ (3,272,660)
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments		$ -	$ -
(2) Fixed assets	$ 396	$ 396	$ -
(3) Deferred and uncollected premium		$ -	$ -
(4) Policyholder reserves	$ 236,606	$ 473,211	$ (236,605)
(5) Other	$ 96,246	$ -	$ 96,246
(99) Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 333,247	$ 473,607	$ (140,360)
(b) Capital:			
(1) Investments	$ 5,563,203	$ 1,103,456	$ 4,459,747
(2) Real estate		$ -	$ -
(3) Other		$ -	$ -
(99) Subtotal (3b1+3b2+3b3)	$ 5,563,203	$ 1,103,456	$ 4,459,747
(c) Deferred tax liabilities (3a99 + 3b99)	$ 5,896,450	$ 1,577,063	$ 4,319,387
4. Net deferred tax assets/liabilities (2i - 3c)	$ 7,413,966	$ 15,006,013	$ (7,592,047)

D. Analysis of Actual Income Tax Expense

The Company's income tax expense differs from the amount obtained by applying the statutory rate of 21% to pretax net income for the following reasons at December 31, 2024:

	Amounts	Effective Tax Rate (%)
Income BeforeTaxes	$ (10,070,965)	21.00%
Interest maintance reserve	$ (467,323)	0.97%
Nondeductible expenses	191,187	-0.40%
Return to Provision	(14,370)	0.03%
Change in non-admitted assets	(502,952)	1.05%
Stock compensation	(44,923)	0.09%
Change in surplus as a result of reinsurance	(1,037,919)	2.16%
Other	2,272	0.00%
Valuation Allowance	(1,969,735)	4.11%

NOTES TO FINANCIAL STATEMENTS

Total	$ (13,914,728)	29.02%

Federal income tax incurred	$ 2,399,227	-5.00%
Change in net deferred income taxes	(16,313,955)	34.02%
Total statutory income tax	$ (13,914,728)	29.02%

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. At December 31, 2024, the Company has net operating loss carrying forwards of $3,215,185, which do not expire. At December 31, 2024, the Company had capital loss carrying forward of $17,321,273 expiring through calendar year 2027-2029.

2. No income taxes incurred in current and prior years will be available for recoupment.

3. The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company is included in the consolidated federal income tax return filed by its parent, American Equity Investment Life Insurance Company, and its other

2. The Company computes federal income tax expense as if it were filing a separate tax return and remits amounts due to the common parent which files a consolidated tax return on behalf of the affiliated group.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting

H. Repatriation Transition Tax (RTT)

The Company did not have any repatriation transition tax as of December 31, 2024.

I. Alternative Minimum Tax (AMT) Credit

The Company did not have any alternative minimum tax credit as of December 31, 2024.

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

A. The Company is wholly owned by American Equity Life Insurance Company (‘American Equity Life’), a life insurance company domiciled in the State of Iowa. American Equity Life is wholly owned by American National Group, Inc (‘Holding Company’), an insurance holding company domiciled in the State of Delaware.

On May 2, 2024, American Equity Investment Life Holding Company (‘AEL Hold Co’), an Iowa corporation merged with and into Arches Merger Sub Inc. ("Merger Sub"), an indirect wholly-owned subsidiary of Brookfield Wealth Solutions Ltd. ("Brookfield Wealth Solutions"), with AEL Hold Co surviving and becoming an indirect wholly-owned subsidiary of Brookfield Wealth Solutions (the "Merger"). In connection with the Merger, each issued and outstanding share of AEL Hold Co's common stock was converted into the right to receive cash and class A limited voting shares of Brookfield Asset Management Ltd. (“BAM”). On May 7, 2024, American National Group, LLC ("American National"), an indirect, wholly-owned subsidiary of Brookfield Wealth Solutions, merged with and into AEL Hold Co, with AEL Hold Co surviving as an indirect, wholly-owned subsidiary of Brookfield Wealth Solutions (the "Post-Effective Merger"). Subsequently, AEL Hold Co discontinued its existence as an Iowa corporation and continued its existence as a corporation incorporated in the State of Delaware (the "Reincorporation"). In connection with the Reincorporation, AEL changed its name to American National Group Inc. ANGI is an indirect, wholly-owned subsidiary of Brookfield Wealth Solutions. On September 4, 2024, Brookfield Wealth Solutions changed its name from Brookfield Reinsurance Ltd. to Brookfield Wealth Solutions Ltd. and, on September 6, 2024, changed its trading symbol from

B. The Company was capitalized by issuing 2,500,000 shares of $1 par common stock on September 17, 2008, to American Equity Life in exchange for $6,000,000 in cash.

Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

C.

(1) Detail of Material Related Party Transactions

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agree-ment (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
001	12/30/2024	Brookfield Corporation	Corporation	Loan	Yes	04/30/2025	$ 35,000,000
001	06/28/2024	Brookfield Corporation	Owned by, or managed by a subsidiary of Brookfield Corporation	Loan	Yes	06/28/2034	$ 27,200,000

Options for Type of Transaction:

- Loan
- Exchange of Assets or Liabilities (e.g., buys, sells and secured borrowing transactions)
- Management Services
- Cost-Sharing Agreement
- Other Transactions Involving Services
- Guarantee (e.g., guarantees to related parties, on behalf of, and when beneficiary is related party)
- Other

(2) Detail of Material Related Party Transactions Involving Services

Ref #	Name of Related Party	Overview Description	Amount Charged	Amount Based on Allocation of Costs or Market Rates	Amount Charged Modified or Waived (Yes/No)
Total			$ -	$ -	

(3) Detail of Material Related Party Transactions Involving Exchange of Assets and Liabilities

a. Description of Transaction

NOTES TO FINANCIAL STATEMENTS

Ref #	Name of Related Party	Overview Description	Have Terms Changed from Preceding Period? (Yes/No)
001	Brookfield Corporation	Corporation	No
001	Brookfield Corporation	Corporation	No

b. Assets Received

Ref #	Name of Related Party	Description of Assets Received	Statement Value of Assets Received
001	Brookfield Corporation	Bonds	$ 35,000,000
001	Brookfield Corporation	Bonds	$ 27,200,000
Total			$ 62,200,000

c. Assets Transferred

Ref #	Name of Related Party	Description of Assets Transferred	Statement Value of Assets Transferred
Total			$ -

(4) Detail of Amounts Owed To/From a Related Party

Ref #	Name of Related Party	Aggregate Reporting Period Amount Due From	Aggregate Reporting Period (Amount Due To)	Amount Offset in Financial Statement (if qualifying)	Net Amount Recoverable/ (Payable) by Related Party	Admitted Recoverable
001	Brookfield Corporation	$ 35,000,000	$ -	$ -	$ -	$ -
001	Brookfield Corporation	$ 27,200,000	$ -	$ -	$ -	$ -
Total	XXX	$ 62,200,000	$ -	$ -	$ -	$ -

D. At December 31, 2024 and December 31, 2023, the Company reported less than $0.1 million and $0.0 million receivable due from affiliates and $1.8 million and $3.2 million, respectively, payable to affiliates. All intercompany balances shown as payable to or receivable from parent, subsidiaries and affiliates are settled within 90 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. The Company is party to an investment management agreement with Brookfield Asset Management Reinsurance Advisor LLC and Brookfield Asset Management Reinsurance Advisor LP who provide investment management services to BAMRE operating entities. The Company incurred expense under this agreement of $6.6 million in 2024.

The Company had an Investment Advisory Agreement with American Equity Investment Life Holding Company prior to the acquisition. As part of this agreement, the Company paid fees at an annual rate of 0.25% on the first $100,000,000 plus 0.20% on the amount in excess of $100,000,000 of the market value of invested assets. In exchange for this fee, AEL Hold Co provided investment advice and make investment decisions. During the years ended December 31, 2024 and 2023, the Company incurred fees of $2,512,922 and $6,674,343, respectively, in accordance with this agreement.

The Company entered into a Management Services Agreements effective August 3, 2009 with American Equity Life. Under this agreement, American Equity Life agrees to provide administrative functions related to agent licensing, payment of commissions, actuarial services, annuity policy issuance and service, accounting and finance, compliance, market conduct, general and informational services and marketing. In exchange for providing these administrative functions, the Company reimburses American Equity Life for actual costs incurred arrived at a fair and equitable manner. During the years ended December 31, 2024 and 2023, the Company incurred $500,000 in accordance with this agreement.

The Company also is party to an Administration and Support Agreement with Brookfield Wealth Solutions, Ltd. As part of this agreement, Brookfield Wealth Solutions provides certain administrative and other services to support the operations of the Company and its insurance business. The Company agrees to reimburse Brookfield Wealth Solutions, Ltd. for costs incurred upon the Company's behalf. During the year ended December 31, 2024, the Company incurred fees of $12,391, in accordance with this agreement.

F. During 2024, the Company made no guarantees or undertakings for the benefit of an affiliate or related party that could result in a material contingent exposure.

G. Please see Schedule Y, Part 2 for all reportable transactions by the Company and its affiliated insurers with other affiliates.

H. The Company did not own any downstream subsidiary, controlled or affiliated companies as of December 31, 2024.

I. The Company did not own any interest in subsidiary, controlled or affiliated companies as of December 31, 2024.

J. The Company did not recognize any impairment write-downs for investments in subsidiary, controlled or affiliated companies during 2024.

K. The Company did not own any investments in a foreign insurance subsidiary where CARVM and related Actuarial Guidelines were calculated as of December 31, 2024.

L. The Company did not own any investment in a downstream noninsurance holding company as of December 31, 2024.

M.

All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Total SSAP No. 97 8a Entities	XXX	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
Total SSAP No. 97 8b(ii) Entities	XXX	$ -	$ -	$ -
c. SSAP No. 97 8b(iii) Entities				
BFPL TORONTO PROPERTY HOLDINGS INC	3.9%	$ 4,601,074	$ 4,601,074	
LILIA PROPERTIES LIMITED	5.0%	$ 4,987,218	$ 4,987,218	

NOTES TO FINANCIAL STATEMENTS

BAY ADELAIDE PROPERTY HOLDINGS INC	2.2%	$ 4,663,714	$ 4,663,714	
BFPL CALGARY PROPERTY HOLDINGS INC	3.6%	$ 4,666,782	$ 4,666,782	
ONE LIBERTY PLAZA PROPERTY HOLDINGS LTD	2.9%	$ 3,953,110	$ 3,953,110	
2 MW PROPERTY HOLDINGS LTD	2.4%	$ 5,334,593	$ 5,334,593	
JORDAN CREEK PROPERTY HOLDINGS LTD	4.5%	$ 5,077,508	$ 5,077,508	
BOP 200 VESEY HOLDINGS LLC	2.7%	$ 4,586,079	$ 4,586,079	
WILLOWBROOK PROPERTY HOLDINGS LTD	4.8%	$ 5,348,031	$ 5,348,031	
TYSONS GALLERIA PROPERTY HOLDINGS LTD	4.5%	$ 4,639,280	$ 4,639,280	
WOODLANDS PROPERTY HOLDINGS LLC	4.5%	$ 5,127,996	$ 5,127,996	
5 MW PROPERTY HOLDINGS LTD	2.4%	$ 5,184,972	$ 5,184,972	
BAC ADELAIDE NORTH PROPERTY HOLDINGS INC	5.0%	$ 4,759,614	$ 4,759,614	
ALA MOANA PROPERTY HOLDINGS LTD	5.0%	$ 6,032,352	$ 6,032,352	
LA CANTERA PROPERTY HOLDINGS LTD	4.5%	$ 5,050,527	$ 5,050,527	
EUGENE PROPERTY HOLDINGS LTD	4.2%	$ 4,143,948	$ 4,143,948	
RLSHOLDCOLLC	54.5%	$ 5,617,024	$ 5,617,024	
RLS SERIES I HOLDCO LLC	7.5%	$ 695,987	$ 695,987	
D VI Delta Acquisition 2 LLC.	8.0%	$ 14,128,924	$ 14,128,924	
ISSERLIS 2023-1 LLC	3.5%	$ 321,208	$ 321,208	
JOHNSTON 2023-1 LLC	3.5%	$ 177,022	$ 177,022	
HARRELL 2023-1 LLC	3.5%	$ 176,933	$ 176,933	
LCM E ISSUER LP	9.7%	$ 1,176,545	$ 1,176,545	
Total SSAP No. 97 8b(iii) Entities	XXX	$ 100,450,441	$ 100,450,441	$ -

d. SSAP No. 97 8b(iv) Entities				
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 100,450,441	$ 100,450,441	$ -
f. Aggregate Total (a+ e)	XXX	$ 100,450,441	$ 100,450,441	$ -

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Yes/No	NAIC Disallowed Entities Valuation Method, Resub-mission Required Yes/No	Code **
a. SSAP No. 97 8a Entities						
Total SSAP No. 97 8a Entities	XXX	XXX	$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities						
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ -	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
BFPL TORONTO PROPERTY HOLDINGS INC	S1	09/27/2024	$ 4,976,945	Yes	No	I
LILIA PROPERTIES LIMITED	S1	09/26/2024	$ 5,000,000	Yes	No	I
BAY ADELAIDE PROPERTY HOLDINGS INC	S1	09/27/2024	$ 4,976,948	Yes	No	I
BFPL CALGARY PROPERTY HOLDINGS INC	S1	09/27/2024	$ 4,976,944	Yes	No	I
ONE LIBERTY PLAZA PROPERTY HOLDINGS LTD	S1	09/26/2024	$ 4,200,000	Yes	No	I
2 MW PROPERTY HOLDINGS LTD	S1	09/30/2024	$ 5,359,262	Yes	No	I
JORDAN CREEK PROPERTY HOLDINGS LTD	S1	10/03/2024	$ 5,011,464	Yes	No	I
BOP 200 VESEY HOLDINGS LLC	S1	10/01/2024	$ 4,616,704	Yes	No	I
WILLOWBROOK PROPERTY HOLDINGS LTD	S1	10/03/2024	$ 5,270,803	Yes	No	I
TYSONS GALLERIA PROPERTY HOLDINGS LTD	S1	10/03/2024	$ 4,605,012	Yes	No	I
WOODLANDS PROPERTY HOLDINGS LLC	S1	10/03/2024	$ 5,039,426	Yes	No	I
5 MW PROPERTY HOLDINGS LTD	S1	09/30/2024	$ 5,134,920	Yes	No	I
BAC ADELAIDE NORTH PROPERTY HOLDINGS INC	S1	10/03/2024	$ 4,973,713	Yes	No	I
ALA MOANA PROPERTY HOLDINGS LTD	S1	10/03/2024	$ 5,984,532	Yes	No	I
LA CANTERA PROPERTY HOLDINGS LTD	S1	10/07/2024	$ 4,954,132	Yes	No	I
EUGENE PROPERTY HOLDINGS LTD	S1	02/04/2025	$ 4,084,912	Yes	No	I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 79,165,717	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ -	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 79,165,717	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 79,165,717	XXX	XXX	XXX

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

** I - Immaterial or M - Material

NOTES TO FINANCIAL STATEMENTS

N. The Company did not have any investment in Insurance SCAs as of December 31, 2024.

O. The Company did not have any SCA losses as of December 31, 2024.

NOTE 11 Debt

A. The Company has no debentures outstanding or any reverse repurchase agreements.

B. FHLB (Federal Home Loan Bank) Agreements

The Company does not have any FHLB agreements for the year ended December 31, 2024.

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The company did not have a Defined Benefit Plan as of December 31, 2024.

B. Description of Investment Policies and Strategies

None.

C. Fair Value of Plan Assets

None.

D. Rate of Return Assumptions

None.

E. Defined Contribution Plans

The Company did not have a Defined Contribution Plan as of December 31, 2024.

F. Multiemployer Plans

The Company did not have Multiemployer Plans as of December 31, 2024.

G. Consolidated/Holding Company Plans

The employees of the Company participate in the American Equity Investment Profit Sharing and 401(K) Plan and the American Equity Investment Employee Stock Ownership Plan (the "Plans"), both of which are sponsored by the Holding Company. As a result of the acquisition of the Holding Company during 2024, the ESOP was terminated. During the years ended December 31, 2024, and 2023, the Company incurred expenses of $1,064,260.27 and $984,884, respectively, for its employee's participation in the Plans.

H. Postemployment Benefits and Compensated Absences

None.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

None.

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

A. The Company has 25,000,000 shares authorized and 2,500,000 shares of common stock issued and outstanding, $1.00 per share par value at December 31, 2024. The Company also has 5,000,000 shares of series preferred stock authorized, $1.00 per share par value, but no shares have been issued or are outstanding.

B. Dividends on Company stock are paid as declared by its Board of Directors.

C. The payment of dividends is subject to regulation by the Insurance Division. Currently, the Company may pay dividends out of earned surplus without prior approval, unless such payments, together with all other such payments within the preceding twelve months, exceed the greater of (1) net gain from operations before net realized capital losses for the preceding calendar year or, (2) 10% of the Company's capital and surplus at the preceding year-end. Based on this limitation, the Company can pay dividends of approximately $29 million without prior approval during 2025. No dividends were paid in 2024 and 2023.

D. The Company made no dividend payments during 2024 or 2023.

E. Within the limitation of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the stockholder.

F. No restrictions have been placed on the Company's unassigned surplus.

G. The Company does not have any advances to surplus not repaid.

H. The Company held none of its stock or stock of affiliated companies for special purposes.

I. The Company has not issued any surplus notes or debentures or similar obligations.

J. The change in unassigned funds (surplus) due to unrealized losses net of tax was $12,582,728 for 2024.

K. The Company has not issued any surplus notes or debentures or similar obligations during 2024.

L. The Company did not have any quasi-reorganizations during 2024.

M. The Company did not have any quasi-reorganizations during 2024.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

The Company has unfunded commitments to limited partnerships of $62.6 million as of December 31, 2024.

(1) Total contingent liabilities:	$ 62,649,013

NOTES TO FINANCIAL STATEMENTS

(2)

including date and duration of agreement	under SSAP No. 5R.)	impact if action under the guarantee is required	specifically noted.	Also provide additional discussion as warranted
Partnership commitments	$ 62,649,013		$ 62,649,013	
Total	$ 62,649,013	XXX	$ 62,649,013	XXX

(3)

	Amount
a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 62,649,013
b. Current Liability Recognized in F/S:	
1. Noncontingent Liabilities	
2. Contingent Liabilities	$ 62,949,013
c. Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	
2. Joint Venture	$ -
3. Dividends to Stockholders (capital contribution)	
4. Expense	
5. Other	
6. Total (1+2+3+4+5) (Should equal (3)a.)	$ 62,949,013

B. Assessments

Assessments are, from time to time, levied on the Company by life and health guaranty associations by most states in which the Company is licensed to cover losses to policyholders of insolvent or rehabilitated companies. In some states, these assessments can be partially recovered through a reduction in future premium taxes. The Company paid assessments of $7,074,729 and $8,580 during the years ended December 31, 2024 and 2023, respectively.

C. Gain Contingencies

The Company did not have any gain contingencies as of December 31, 2024.

D. Claims Related to Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

The Company did not pay amounts during the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits.

E. Joint and Several Liabilities

The Company did not have any joint or several liabilities as of December 31, 2024.

F. All Other Contingencies

The Company did not have any loss contingencies as of December 31, 2024.

NOTE 15 Leases

A. Lessee Operating Lease:

The Company is not a lessee under any leasing arrangements.

B. Lessor Leases

The Company is not a lessor under any leasing arrangements.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

(1)The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of the period indicated:

	ASSETS		LIABILITIES	
	12/31/2024	12/31/2023	12/31/2024	12/31/2023
a. Swaps		$ -		$ -
b. Futures		$ -		$ -
c. Options	$ 43,961,877	$ 43,397,791		$ -
d. Total (a+b+c)	$ 43,961,877	$ 43,397,791	$ -	$ -

(2-3) See Note 1 - Summary of Significant Accounting Polices for a summary of the Company's accounting policy for derivatives. See Note 8 - Derivatives for a description of the nature and terms of the Company's derivatives, including off-balance sheet, market, and credit risk.

(4) See schedule DB of the Company's annual statement for additional detail.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

For the year ended December 31, 2024, the Company did not have transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

The company did not have any transactions surrounding the transfers and servicing of financial assets during the year ended December 31, 2024.

C. Wash Sales

In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the year ended December 31, 2024, the Company did not have any transactions qualifying as wash sales.

NOTES TO FINANCIAL STATEMENTS

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans:

The Company did not have ASO plans during 2024.

B. ASC Plans:

The Company did not have any ASC plans during 2024.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

The Company did not have any Medicare or other similarly structured cost based reimbursement contracts during 2024.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

The Company did not have any direct premiums written by managing general agents or third party administrators during 2024.

NOTE 20 Fair Value Measurements

A.

(1). Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					$ -
Bonds - Mortgage Backed	$ -		$ 1,668,753		$ 1,668,753
ABS Bonds/Collateral Loans	$ -		$ 5,359,818		$ 5,359,818
Affiliated Common Stock	$ -		$ 78,156,797		$ 78,156,797
Other Invested Assets-Residual Tranche	$ -	$ -	$ 1,176,545		$ 1,176,545
Perpetual Preferred Stock	$ -	$ -	$ 4,177,600		$ 4,177,600
Total assets at fair value			$ 90,539,513		$ 90,539,513

Transfers within levels are recognized on the actual date the event or change in circumstances caused the transfer. There were no significant transfers between Level 1 and Level 2 during the twelve months ended December 31, 2024.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2024
a. Assets	$ -									$ -
Bonds - Mortgage Backed	$ -	$ 1,668,753								$ 1,668,753
Common Stock	$ -		$ -		$ 4,072,542	$74,084,255				$ 78,156,797
Other Invested Assets - ABS	$ -	$ 5,620,963	$(5,620,963)							$ -
Other Invested Assets-Residual Tranche	$ -					$ 1,176,545				$ 1,176,545
Collateral Loans	$ -					$ 5,359,818				$ 5,359,818
Perpetual Preferred Stock	$ -	$ 4,177,600								$ 4,177,600
Total Assets	$ -	$11,467,316	$(5,620,963)	$ -	$ 4,072,542	$80,620,618	$ -	$ -	$ -	$ 90,539,513

(3) Policy on Transfers Into and Out of Level 3

Transfers of securities among the levels occur at times and depend on the type of inputs used to determine fair value of each security.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

meets this objective using various methods of valuation that include market, income and cost approaches.

The Company categorizes its financial instruments into three levels of fair value hierarchy based on the priority of inputs used in determining fair value. The hierarchy defines the highest priority inputs (Level 1) as quoted prices in active markets for identical assets or liabilities. The lowest priority inputs (Level 3) are the Company's assumptions about what a market participant would use in determining fair value such as estimated future cash flows. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, a financial instrument's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The Company's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment and considers factors specific to the financial instrument. The Company categorizes its financial assets and liabilities recorded at fair value in the consolidated balance sheets as follows:

Level 1 - Quoted prices are available in active markets for identical financial instruments as of the reporting date. The Company does not adjust the quoted price for these financial instruments, even in situations where it holds a large position and a sale could reasonably impact the quoted price.

Level 2 - Quoted prices in active markets for similar financial instruments, quoted prices for identical or similar financial instruments in markets that are not active; and models and other valuation methodologies using inputs other than quoted prices that are observable.

Level 3 - Models and other valuation methodologies using significant inputs that are unobservable for financial instruments and include situations where there is little, if any, market activity for the financial instrument. The inputs into the determination of fair value require significant management judgment or estimation. Financial instruments that are included in Level 3 are securities for which no market activity or data exists and for which the Company used discounted expected future cash flows with its own assumptions about what a market participant would use in determining fair value.

(5) Derivative Fair Values - None.

None.

B. Other Fair Value Disclosures - None.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and joint ventures). The fair values are also categorized into the three level fair value hierarchy.

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds	$ 1,897,233,389	$ 2,055,846,585	$ 2,878,199	$ 1,608,364,444	$ 285,990,746		
Preferred Stock	$ 5,681,200	$ 5,670,479		$ 1,503,600	$ 4,177,600		
Common stock - affiliated	$ 78,156,797	$ 78,156,797		$ -	$ 78,156,797		
Other invested assets	$ 72,136,862	$ 72,145,050		$ 4,520,340	$ 67,616,522		
Cash and cash equivalents	$ 1,038,879,883	$ 1,038,879,883	$ 1,038,879,883	$ -	$ -		
Short-term investments	$ 72,944,000	$ 72,945,078	$ -	$ 72,944,000	$ -		
	$ 3,165,032,131	$ 3,323,643,872	$ 1,038,879,883	$ 1,687,332,384	$ 435,941,665		
Liabilities							
Annuity reserves	$ 1,719,357,862	$ 3,609,554,012	$ -	$ -	$ 1,719,357,862	$ -	$ -

The following methods and assumptions were used by the Company in estimating the fair values of financial instruments.

Bonds: The fair values of bonds are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Mortgage loans on real estate: The fair values of mortgage loans on real estate are calculated using discounted expected cash flows using current competitive market interest rates currently being offered for similar loans.

Other invested assets: The fair values of other invested assets are obtained from third parties and are based on quoted market prices when available. The third parties use yield data and other factors relating to instruments or securities with similar characteristics to determine fair value for securities that are not actively traded.

Cash and cash equivalents: Amounts reported in the statutory-basis balance sheets for these instruments are reported at their historical cost which approximates fair value due to the nature of the assets assigned to this category.
Derivatives: The fair values of the Company's derivatives are based upon the amount of cash the Company will receive to settle each derivative instrument. The fair values of derivative instruments, primarily call options, are based upon the amount of cash that we will receive to settle each derivative instrument on the reporting date. These amounts are determined by our investment team using industry accepted valuation models. Inputs include market volatility and risk-free interest rates and are used in income valuation techniques in arriving at a fair value for each option contract. The Company has no performance obligations related to the call options purchased to fund our fixed index annuity policy liabilities. Foreign exchange forwards are valued using observable market inputs, including forward currency exchange rates

Annuity reserves: The fair values of the liabilities under contracts are stated at the cost the Company would incur to extinguish the liability (i.e., the cash surrender value).

D. Not Practicable to Estimate Fair Value

None.

E. Estimates using NAV practical expedient

As of December 31, 2024, the Company did not have any investments measured using the NAV practical expedient.

Note 21 Other Items

A. Unusual or Infrequent Items
The Company did not have any extraordinary items during 2024.

B. Troubled Debt Restructuring: Debtors
During the year ended December 31, 2024, the Company did not have any troubled debt restructuring.

C. Other Disclosures
The Company did not have any unusual items or investments pledged as collateral as of December 31, 2024.

D. Business Interruption Insurance Recoveries
The Company did not have any business interruption insurance recoveries during 2024.

E. State Transferable and Non-transferable Tax Credits

The Company did not have any state transferable or non-transferable tax credits as of December 31, 2024.

F. Subprime Mortgage Related Risk Exposure

The Company defines its exposure to subprime mortgages as any fixed income security primarily backed by mortgage pools with any of the following characteristics calculated on a weighted average basis:

First lien mortgages whose borrowers have FICO scores less than 650
First lien mortgages with loan-to-value ratios greater than 90%
Second lien mortgages whose borrowers have FICO scores less than 675
Borrowers with less than conventional documentation and FICO scores less than 650
Any security backed by a U.S. Government Agency or insured by FHA or VA is not considered to be subprime

The Company did not have any exposure to subprime securities during the year ended December 31, 2024.

G. Retained Assets

As of December 31, 2024, the Company does not have any retained assets.

H. Insurance-Linked Securities (ILS) Contracts

As of December 31, 2024, the Company does not have any insurance-linked securities.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

As of December 31, 2024, the Company does not have any company owned life insurance (COLI).

J. Reporting Net Negative (Disallowed) Interest Maintenance Reserve (IMR)

(1) Net negative (disallowed) IMR

NOTES TO FINANCIAL STATEMENTS

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 2,838,662	$ 2,838,662		

(2) Net negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 2,838,662	$ 2,838,662		

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus	$ 265,939,306
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	
c. EDP Equipment & Operating System Software (admitted)	
d. Net DTAs (admitted)	$ 15,329,051
e. Net Negative (disallowed) IMR (admitted)	$ 1,810,754
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 248,799,501

(4) Percentage of adjusted capital and surplus

	Total
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	1.1%

(5) Allocated gains/losses to IMR from derivatives:

a. General Account

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period		
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period		
3. Fair Value Derivative Gains & Losses Amortized Over Current Period		
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period		
Total	$ -	$ -

b. Separate Account - Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period		
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period		
3. Fair Value Derivative Gains & Losses Amortized Over Current Period		
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period		
Total	$ -	$ -

c. Separate Account - Non-Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period		
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period		
3. Fair Value Derivative Gains & Losses Amortized Over Current Period		
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period		
Total	$ -	$ -

NOTE 22 Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through February 17, 2025.

There are no subsequent events to report.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through February 17, 2025.

There are no subsequent events to report.

The Company is not subject to an annual fee under Section 9010 of the Federal Affordable Care Act.

NOTE 23 Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

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

Yes [ ] No [X]

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

Yes [ ] No [X]

Section 2 - Ceded Reinsurance Report - Part A

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

Yes [ ] No [X]

NOTES TO FINANCIAL STATEMENTS

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

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

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

Yes [ ] No [X]

Section 3 - Ceded Reinsurance Report - Part B

1. What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making their estimate.
$6,248,988

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

Yes [X] No [ ]

If yes, what is the amount of reinsurance credits, whether as asset or reduction of liability, taken for such new agreements or amendments? $1,734,172,188

Assets held in trust for reinsurance agreements with American Equity Investment Life totaled $3,651,909,797 at December 31,2024.

The Company has a coinsurance agreement with American Equity Life in which the Company is assuming 100% of the risk associated with certain fixed annuities. This coinsurance agreement as of and for the years ended December 31, 2024 and 2023 is summarized as follows:

Assumed **Income Statement**		**12/31/2024**		**12/31/2023**
Annuity Considerations	$	51,658	$	57,283
Commission and Expense Allowances	$	53,890	$	62,026
Benefits and Surrenders	$	12,241,667	$	17,334,402
Balance Sheet		**12/31/2024**		**12/31/2023**
Aggregate Reserves	$	103,689,184	$	111,852,720

Effective January 1, 2014, the Company ceased assuming new business under this agreement.

The Company has two coinsurance agreements with American Equity Life in which the Company is ceding 100% of the risk associated with its fixed annuities and 80% of the risk associated with its fixed index annuities. Effective January 1, 2019 the Company's coinsurance agreement with American Equity Life in which the Company ceded 50% of the risk associated with its fixed index annuities changed to 20% of the risk. This change is effective on new business only. These coinsurance agreements as of and for the years ended December 31, 2024 and 2023 are summarized as follows:

Ceded **Income Statement**		**12/31/2024**		**12/31/2023**
Annuity Considerations	$	835,633	$	1,148,066
Commission and Expense Allowances	$	2,544,527	$	3,051,851
Benefits and Surrenders	$	575,027,201	$	574,374,417
Balance Sheet		**12/31/2024**		**12/31/2023**
Aggregate Reserves	$	1,074,666,550	$	1,558,918,611

Effective January 1, 2021, no new business is being ceded to American Equity Life under this coinsurance agreement.

Effective January 1, 2020, the Company entered into a coinsurance agreement with American Equity Life in which the Company is ceding 100% of the risk associated with certain fixed index annuities. On January 1, 2021, this agreement was amended to include 100% of certain of the Company's single premium deferred annuity (SPDA) business for policies issued on or after January 1, 2021 and all policies in-force on December 31, 2020. On July 1, 2022, this coinsurance agreement was further amended to include 100% of certain of the Company's fixed index annuities issued on or after July 1, 2022 and all policies issued between July 1, 2021 and June 30,2022. This coinsurance agreement as of and for the years ended December 31, 2024 and 2023 are summarized as follows:

Ceded **Income Statement**		**12/31/2024**		**12/31/2023**
Annuity Considerations	$	2,084,219,924	$	1,276,763,509
Commission and Expense Allowances	$	118,239,347	$	71,294,550
Benefits and Surrenders	$	713,221,878	$	481,121,586
Balance Sheet		**12/31/2024**		**12/31/2023**
Aggregate Reserves	$	5,671,123,281	$	3,793,798,460

Effective December 1, 2024, Eagle Life entered into a modified coinsurance agreement ("the Eagle Life Modco treaty") with Freestone Re Ltd, an affiliated Bermuda reinsurer, to reinsure a quota share of in-force fixed rate, fixed indexed and payout annuities at 50% and ongoing flow fixed rate and fixed indexed annuities at 70%.

As of December 1, 2024, Eagle Life ceded $1,734,172,188 of in-force statutory reserves. The Eagle Life Modco treaty is summarized as follows:

Income Statement		**12/31/2024**		**12/31/2023**
Annuity Considerations	$	1,755,231,123	$	-
Commission and Expense Allowances	$	1,120,882	$	-
Benefits and Surrenders Ceded	$	18,582,681	$	-
Change in aggregate reserve	$	-	$	-
Balance Sheet		**12/31/2024**		**12/31/2023**
Mod Co Reserve	$	1,749,326,147	$	-

B. Uncollectible Reinsurance

The Company does not have any uncollectible reinsurance.

C. Commutation of Reinsurance Reflected in Income and Expenses.

NOTES TO FINANCIAL STATEMENTS

The Company does not have any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

The Company has no reinsurance agreements with certified reinsurers whose rating was downgraded or status was subject to revocation.

E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer

The Company does not have any reinsurance of variable annuity contracts.

F. Affiliated Captive Reinsurers

The Company has no reinsurance agreements with affiliated captive reinsurers.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework

The Company has no ceding entities that utilize captive reinsurers to assume reserves subject to the XXX/AXXX Captive Framework.

H. Reinsurance Credit

1.-6. None

Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

B. Disclose whether accrued retrospective premiums are recorded through written premium or as an adjustment to earned premium.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

The Company does not have any medical loss ratio rebates.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

The Company is not subject to risk-sharing provisions of the Affordable Care Act.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A.-B. The Company did not have any change in incurred losses and loss adjustment expense during 2024.

NOTE 26 Intercompany Pooling Arrangements

A.-G. The Company did not participate in any intercompany pooling arrangements during 2024.

NOTE 27 Structured Settlements

A.-B. The Company did not have any structured settlements in 2024.

NOTE 28 Health Care Receivables

A.-B. The Company did not have any health care receivables as of December 31, 2024.

NOTE 29 Participating Policies

The Company did not have any participating policies during 2024.

NOTE 30 Premium Deficiency Reserves

The Company did not have any premium deficiency reserves as of December 31, 2024.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of fractional premiums upon the death of the insured. Surrender values are not promised in excess of legally computed reserves.

(2) As part of the underwriting process, an individual may be determined to be substandard. In such cases, additional premiums are charged depending on such determination.

The reserves for annuity policies, developed by actuarial methods, are established and maintained on the basis of published mortality and morbidity tables using assumed interest rates and valuation methods that will provide, in the aggregate, reserves that are not less than the minimum valuation required by law or guaranteed policy cash values.

The Company follows IAC 191-97 and under this prescribed practice indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance.

(3) As of December 31, 2024, the Company has no insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of Iowa.

(4) The Tabular Interest, Tabular Less Actual Reserves Released and Tabular Cost have been determined by formula as described in the instructions.

NOTES TO FINANCIAL STATEMENTS

(5) For the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the tabular interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) None.

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 8,715,394,644	$ -	$ -	$ 8,715,394,644	84.20%
b. At book value less current surrender charge of 5% or more	$ 610,179,055	$ -	$ -	$ 610,179,055	5.90%
c. At fair value	$ -	$ -	$ -	$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ 9,325,573,699	$ -	$ -	$ 9,325,573,699	90.10%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 1,026,182,017	$ -	$ -	$ 1,026,182,017	9.90%
(2) Not subject to discretionary withdrawal	$ 2,103,252	$ -	$ -	$ 2,103,252	0.00%
(3) Total (gross: direct + assumed)	$ 10,353,858,969	$ -	$ -	$ 10,353,858,969	100.00%
(4) Reinsurance ceded	$ 6,745,167,981	$ -	$ -	$ 6,745,167,981	
(5) Total (net)* (3) - (4)	$ 3,608,690,988	$ -	$ -	$ 3,608,690,988	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 71,252,895	$ -	$ -	$ 71,252,895	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

B. GROUP ANNUITIES:

The Company did not have any Group Annuities as of December 31, 2024.

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	
c. At fair value	$ -	$ -	$ -	$ -	
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	
e. At book value without adjustment (minimal or no charge or adjustment)	$ -	$ -	$ -	$ -	
(2) Not subject to discretionary withdrawal	$ 2,463,492	$ -	$ -	$ 2,463,492	100.00%
(3) Total (gross: direct + assumed)	$ 2,463,492	$ -	$ -	$ 2,463,492	100.00%
(4) Reinsurance ceded	$ 621,850	$ -	$ -	$ 621,850	
(5) Total (net)* (3) - (4)	$ 1,841,642	$ -	$ -	$ 1,841,642	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	$ -	$ -	$ -	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$ 3,607,712,370
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 978,618
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 1,841,642
(4)	Subtotal (1+2+3)	$ 3,610,532,631
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	$ -
(6)	Exhibit 3, Line 0399999, Column 2	$ -
(7)	Policyholder dividend and coupon accumulations	$ -
(8)	Policyholder premiums	$ -
(9)	Guaranteed interest contracts	$ -
(10)	Other contract deposit funds	$ -
(11)	Subtotal (5+6+7+8+9+10)	$ -
(12)	Combined Total (4+11)	$ 3,610,532,631

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The Company did not have any Life Actuarial Reserves as of December 31, 2024.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

The Company did not have any deferred and uncollected life insurance premiums and annuity consideration as of December 31, 2024.

NOTE 35 Separate Accounts

The Company did not have any Separate Accounts as of December 31, 2024.

NOTE 36 Loss/Claim Adjustment Expenses

The Company did not have loss/claim adjustment expenses during 2024.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

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

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

1.3 State Regulating? ..... Iowa

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001039828

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2023

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2020

3.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA .....

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

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

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

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

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

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

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

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

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

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

7.2 If yes,
7.21 State the percentage of foreign control ..... 1.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
Bermuda	Brookfield Wealth Solutions Ltd., a Bermuda exempted company limited by shares

GENERAL INTERROGATORIES

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

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

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

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

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

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
DELOITTE & TOUCHE, LLP
699 WALNUT ST SUITE 1800
DES MOINES, IA 50309 .....

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

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

.....

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

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

.....

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

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

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Daniel Rueschhoff, FSA, MAAA
Principal & Consultant
Milliman
18205 Capitol Ave, Suite 320
Omaha, NE 68022 .....

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

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value .....$ .....

12.2 If yes, provide explanation

.....

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

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

.....

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

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

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

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

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

.....

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

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

.....

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

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

.....

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

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

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

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

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

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

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

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

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

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

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

INVESTMENT

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

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

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

26.21 Subject to repurchase agreements $
26.22 Subject to reverse repurchase agreements $ 22,000,000
26.23 Subject to dollar repurchase agreements $
26.24 Subject to reverse dollar repurchase agreements $
26.25 Placed under option agreements $
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $
26.27 FHLB Capital Stock $
26.28 On deposit with states $ 3,492,718
26.29 On deposit with other regulatory bodies $
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $
26.32 Other $ 1,565,453,019

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Assets supporting Modco reinsurance treaty	Amounts included in Line 26.32 - Other are held in support of a Modco reinsurance treaty. Refer to Note 5L for further detail.	1,714,450,564

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

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

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

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

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

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

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

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian's Address
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

GENERAL INTERROGATORIES

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

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
AMERICAN NATIONAL GROUP INC.	A
ARES CAPITAL MANAGEMENT III LLC	U
BROOKFIELD ASSET MANAGEMENT INSURANCE ADVISOR LLC	U
BROOKFIELD PUBLIC SECURITIES GROUP LLC	U
CONTERRA	U
METLIFE INVESTMENT MANAGEMENT LLC	U
OAKTREE CAPITAL MANAGEMENT, L.P.	U
PRETIUM MORTGAGE CREDIT MANAGEMENT LLC	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107105	AMERICAN NATIONAL GROUP INC.	5493001RRC5M591MY93	SEC #801-48433	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
312792	BROOKFIELD ASSET MANAGEMENT INSURANCE ADVISOR LLC	254900HOHYXPY9MJ6D52	SEC #801-120634	NO
110497	BROOKFIELD PUBLIC SECURITIES GROUP LLC	IWRPHS0CNXSI3QXAB332	SEC #801-34605	NO
	CONTERRA			NO
142463	METLIFE INVESTMENT MANAGEMENT LLC	EAU072Q8FCR1S0XGYJ21	SEC #801-67314	NO
106793	OAKTREE CAPITAL MANAGEMENT, L.P.	J0AJT0QKF9HWVYTX5K56	SEC #801-48923	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO

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

30.2 If yes, complete the following schedule:

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

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

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	3,031,944,711	2,872,049,315	(159,895,396)
31.2 Preferred stocks	5,670,479	5,681,200	10,721
31.3 Totals	3,037,615,190	2,877,730,515	(159,884,675)

31.4 Describe the sources or methods utilized in determining the fair values:
FAIR VALUES ARE DETERMINED BY USING MATRICES, BROKER QUOTES, EXCHANGE PRICES, PRICING SERVICES, AND OTHER EXTERNAL SOURCES.

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

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

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

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

33.2 If no, list exceptions:

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

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

35. By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:
   a. The security was either:
      i. issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or
      ii. issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").
   b. The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.
   c. The NAIC Designation and NAIC Designation Category were derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.
   d. Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

   Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual? Yes [ ] No [X]

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 680,620

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

1 Name	2 Amount Paid
Fiduciary Exchange LLC	500,000

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

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

1 Name	2 Amount Paid

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

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

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

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

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

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

1.31 Reason for excluding:

.....

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

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

1.6 Individual policies:

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

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

1.7 Group policies:

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

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

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	(1,330,534,116)	638,806,778
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	3,628,924,391	3,401,635,615
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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

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

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

3.4 State the authority under which Separate Accounts are maintained:

.....

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

7.1 Direct Premium Written ..... $ .....

7.2 Total Incurred Claims .....$ .....

7.3 Number of Covered Lives ....

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

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

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [ ] No [X] N/A [ ]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ .....

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ .....
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ .....

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ .....
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ .....

GENERAL INTERROGATORIES

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

Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15 Modified Coinsurance Assumed Reserves	$
10.16 Modified Coinsurance Ceded Reserves	$

Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17 Net Amount (Direct + Assumed - Ceded) in Force	$
10.18 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.19 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20 Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21 Life Reserves (10.18 + 10.19 + 10.20)	$
10.22 Life Net Amount at Risk (10.17 - 10.21)	$

Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23 Net Amount (Direct + Assumed - Ceded) in Force	$
10.24 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.25 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26 Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27 Life Reserves (10.24 + 10.25 + 10.26)	$
10.28 Life Net Amount at Risk (10.23 - 10.27)	$

Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29 Net Amount (Direct + Assumed - Ceded) in Force	$
10.30 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.31 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32 Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33 Life Reserves (10.30 + 10.31 + 10.32)	$
10.34 Life Net Amount at Risk (10.29 - 10.33)	$

Life, Accident and Health Companies Only:

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

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 2,512,922

11.22 Received $

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

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

12.21 Page 3, Line 1 $

12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 321,101,569

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

14.11 Cash $

14.12 Stock $

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

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

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

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31 Earned premium			
15.32 Paid claims			
15.33 Claim liability and reserve (beginning of year)			
15.34 Claim liability and reserve (end of year)			
15.35 Incurred claims			

GENERAL INTERROGATORIES

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

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000		
15.42	$25,000 - 99,999		
15.43	$100,000 - 249,999		
15.44	$250,000 - 999,999		
15.45	$1,000,000 or more		

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
17. How often are meetings of the subordinate branches required to be held?
18. How are the subordinate branches represented in the supreme or governing body?
19. What is the basis of representation in the governing body?
20.1 How often are regular meetings of the governing body held?
20.2 When was the last regular meeting of the governing body held?
20.3 When and where will the next regular or special meeting of the governing body be held?
20.4 How many members of the governing body attended the last regular meeting?
20.5 How many of the same were delegates of the subordinate branches?
21. How are the expenses of the governing body defrayed?
22. When and by whom are the officers and directors elected?
23. What are the qualifications for membership?
24. What are the limiting ages for admission?
25. What is the minimum and maximum insurance that may be issued on any one life?
26. Is a medical examination required before issuing benefit certificates to applicants? Yes [ ] No [ ]
27. Are applicants admitted to membership without first being approved by a committee or board of management, or by a majority of a local branch by ballot and initiation? Yes [ ] No [ ]
28.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
29. What proportion of first and subsequent year's payments may be used for management expenses?
    29.11 First Year %
    29.12 Subsequent Years %
30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
30.2 If so, what amount and for what purpose? $
31.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
31.2 If yes, at what age does the benefit commence?
32.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
32.2 If yes, when?
33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
34.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
34.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
34.3 If yes, explain
35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
35.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
36. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
37.2 If yes, what is the date of the original lien and the amount of outstanding liens that remain in surplus?

Date	Outstanding Lien Amount

NONE

NONE

FIVE-YEAR HISTORICAL DATA

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

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)					
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)					
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)					
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)					
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)					
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)					
15.	Group life (Line 20.4, Col. 3)					
16.	Individual annuities (Line 20.4, Col. 4)	(1,330,534,115)	638,806,778	296,284,167	(25,234,150)	1,218,351,797
17.	Group annuities (Line 20.4, Col. 5)					
18.	Accident & Health (Line 20.4, Col. 6)					
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	(1,330,534,115)	638,806,778	296,284,167	(25,234,150)	1,218,351,797
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	4,100,739,938	3,860,232,128	3,270,067,792	3,050,854,352	2,972,062,614
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	3,815,277,482	3,559,570,120	2,952,868,892	2,707,462,588	2,724,917,770
23.	Aggregate life reserves (Page 3, Line 1)	3,608,690,988	3,385,419,928	2,868,684,183	2,656,420,516	2,625,193,159
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)					
25.	Deposit-type contract funds (Page 3, Line 3)	1,841,642	2,060,441	1,511,465	1,634,821	805,715
26.	Asset valuation reserve (Page 3, Line 24.01)	15,187,319	9,636,525	14,252,924	10,382,743	7,263,030
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	282,962,456	298,162,008	314,698,900	340,891,764	244,644,844
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	215,019,761	508,355,385	240,345,615	101,458,109	1,238,015,183
	Risk-Based Capital Analysis					
30.	Total adjusted capital	300,649,776	310,298,533	331,451,824	353,774,507	254,407,874
31.	Authorized control level risk - based capital	43,958,572	48,620,035	43,700,815	57,161,670	37,870,434
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	50.6	58.7	79.5	58.0	44.7
33.	Stocks (Lines 2.1 and 2.2)	2.1		0.0	0.0	
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	16.6	19.9	16.5	12.5	10.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1				
36.	Cash, cash equivalents and short-term investments (Line 5)	27.4	19.2	2.2	28.6	43.9
37.	Contract loans (Line 6)					
38.	Derivatives (Page 2, Line 7)	1.1	1.1	1.0	0.8	0.7
39.	Other invested assets (Line 8)	1.8	0.8	0.9	0.0	0.0
40.	Receivables for securities (Line 9)	0.3	0.2	0.0	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	11,702,987				
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	78,156,797				
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	31,649,003				
50.	Total of above Lines 44 to 49	121,508,787				
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	38,207,747	15,207,558	11,350,386	8,871,593	6,683,912
53.	Total admitted assets (Page 2, Line 28, Col. 3)	4,100,739,938	3,860,232,128	3,270,067,792	3,050,854,352	2,972,062,614
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	231,525,767	122,170,099	74,197,907	170,935,385	75,491,921
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(19,653,151)	68,464	(445,085)	(179,066)	(2,201,662)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	12,582,729	(10,128,660)	(514,464)	397,852	(754,450)
57.	Total of above Lines 54, 55 and 56	224,455,345	112,109,903	73,238,358	171,154,171	72,535,809
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	416,337,053	206,814,341	153,263,050	64,460,775	55,833,196
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)					
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)					
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	(0.6)	5.1	9.6	(86.9)	3.3
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0					
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)				XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)				XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)				XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)				XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)					
74.	Individual term life (Page 6.1, Col. 4)					
75.	Individual indexed life (Page 6.1, Col. 5)					
76.	Individual universal life (Page 6.1, Col. 6)					
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)					
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)					
84.	Group term life (Page 6.2, Col. 3)					
85.	Group universal life (Page 6.2, Col. 4)					
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	(80,060,715)	(44,539,254)	110,833,697		
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	49,070,479	37,462,311	(138,778,125)		
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)					
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	623,691	399,426	(21,890)		
96.	Individual other annuities (Page 6.3, Col. 7)	(647,157)	226,597	(887)		
97.	Group deferred fixed annuities (Page 6.4, Col. 2)					
98.	Group deferred indexed annuities (Page 6.4, Col. 3)					
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)					
102.	Group other annuities (Page 6.4, Col. 7)					
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)					
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)					
115.	Aggregate of all other lines of business (Page 6, Col. 8)					
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	(31,013,702)	(6,450,919)	(27,967,204)		

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

If no, please explain:

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 0408 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 13183

	1	2	Dividends to Policyholders/Refunds to Members					Claims and Benefits Paid				
			3	4	5	6	7	8	9	10	11	12
Line of Business	Premiums and Annuities Considerations	Other Considerations	Paid in Cash or Left on Deposit	Applied to Pay Renewal Premiums	Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	Other	Total (Col. 3+4+5+6)	Death and Annuity Benefits	Matured Endowments	Surrender Values and Withdrawals for Life Contracts	All Other Benefits	Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial												
2. Whole												
3. Term												
4. Indexed												
5. Universal												
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal												
9. Credit												
10. Other												
11. Total Individual Life												
Group Life												
12. Whole												
13. Term												
14. Universal												
15. Variable												
16. Variable universal												
17. Credit												
18. Other												
19. Total Group Life												
Individual Annuities												
20. Fixed	794,831,705							48,546,269		912,756,497		961,302,766
21. Indexed	1,714,003,920							61,287,121		683,969,590		745,256,711
22. Variable with guarantees												
23. Variable without guarantees												
24. Life contingent payout												
25. Other												
26. Total Individual Annuities	2,508,835,625							109,833,390		1,596,726,086		1,706,559,477
Group Annuities												
27. Fixed												
28. Indexed												
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout												
32. Other												
33. Total Group Annuities												
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)								XXX	XXX	XXX		
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)								XXX	XXX	XXX		
46. Total Accident and Health								XXX	XXX	XXX		
47. Total	2,508,835,625 (c)							109,833,390		1,596,726,086		1,706,559,477

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

NAIC Group Code 0408 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 13183

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial																
2. Whole																
3. Term																
4. Indexed																
5. Universal																
6. Universal with secondary guarantees																
7. Variable																
8. Variable universal																
9. Credit																
10. Other																
11. Total Individual Life																
Group Life																
12. Whole																
13. Term																
14. Universal																
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other																
19. Total Group Life																
Individual Annuities																
20. Fixed	57,784,255		48,546,269						48,546,269	9,237,986	5,056	842,729,961	(9,387)	(896,903,862)	26,827	2,904,354,617
21. Indexed	72,282,539		61,287,121						61,287,121	10,995,417	8,362	1,703,722,559	(6,038)	(528,875,836)	48,305	6,679,206,526
22. Variable with guarantees																
23. Variable without guarantees																
24. Life contingent payout																
25. Other																
26. Total Individual Annuities	130,066,794		109,833,390						109,833,390	20,233,403	13,418	2,546,452,521	(15,425)	(1,425,779,698)	75,132	9,583,561,144
Group Annuities																
27. Fixed																
28. Indexed																
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout																
32. Other																
33. Total Group Annuities																
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
47. Total	130,066,794		109,833,390						109,833,390	20,233,403	13,418	2,546,452,521	(15,425)	(1,425,779,698)	75,132	9,583,561,144

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

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

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

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

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

Exhibit of Life Insurance

N O N E

Exhibit of Life Insurance - Part 2

N O N E

Exhibit of Life Insurance - Part 3

N O N E

Exhibit of Life Insurance - Part 4

N O N E

Exhibit of Life Insurance - Part 5

N O N E

Exhibit of Life Insurance - Part 6

N O N E

Exhibit of Life Insurance - Part 7

N O N E

Exhibit of Life Insurance - Policies with Disability Provisions

N O N E

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	20	54		
2. Issued during year	5	7		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	25	61		
Deductions during year:				
6. Decreased (net)		4		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)		4		
9. In force end of year (line 5 minus line 8)	25	57		
10. Amount on deposit		(a) 2,463,492		(a)
11. Income now payable	25	57		
12. Amount of income payable	(a) 193,930	(a) 805,526	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year		77,139		
2. Issued during year		13,418		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)		90,557		
Deductions during year:				
6. Decreased (net)		15,313		
7. Reinsurance ceded		112		
8. Totals (Lines 6 and 7)		15,425		
9. In force end of year (line 5 minus line 8)		75,132		
Income now payable:				
10. Amount of income payable	(a)	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a)	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 1,812,371,878	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

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

NONE

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

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

NONE

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	(4,452,619)
2.	Current year's realized pre-tax capital gains/(losses) of $ (6,509,895) transferred into the reserve net of taxes of $ (1,367,078)	(5,142,817)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	3,839,302
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(5,756,134)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(2,917,472)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(2,838,662)

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2024	(1,908,700)	(1,182,858)	174,086	(2,917,472)
2.	2025	(1,393,905)	(1,500,017)	1,498,358	(1,395,565)
3.	2026	(973,229)	(719,914)	930,402	(762,741)
4.	2027	(612,486)	(545,375)	672,004	(485,856)
5.	2028	(251,082)	(366,465)	411,181	(206,366)
6.	2029	(55,795)	(171,984)	194,840	(32,939)
7.	2030	(16,223)	(74,480)	43,805	(46,898)
8.	2031	19,310	(77,404)	28,040	(30,054)
9.	2032	48,850	(80,183)	15,102	(16,232)
10.	2033	85,570	(84,846)	(399)	326
11.	2034	101,046	(88,473)	(6,128)	6,445
12.	2035	95,886	(82,483)	(6,516)	6,886
13.	2036	92,005	(66,876)	(12,157)	12,972
14.	2037	81,200	(49,490)	(15,305)	16,406
15.	2038	61,299	(32,069)	(14,074)	15,157
16.	2039	41,687	(12,799)	(13,873)	15,015
17.	2040	25,526	(2,460)	(11,051)	12,016
18.	2041	19,636	(1,975)	(8,457)	9,203
19.	2042	19,511	(1,455)	(8,669)	9,387
20.	2043	19,238	(901)	(8,828)	9,510
21.	2044	15,604	(312)	(7,379)	7,912
22.	2045	10,998		(5,316)	5,681
23.	2046	7,706		(3,725)	3,981
24.	2047	6,088		(2,943)	3,145
25.	2048	4,256		(2,057)	2,199
26.	2049	2,579		(1,247)	1,332
27.	2050	863		(417)	446
28.	2051	2		(1)	1
29.	2052	(57)		27	(29)
30.	2053				
31.	2054 and Later				
32.	Total (Lines 1 to 31)	(4,452,619)	(5,142,817)	3,839,302	(5,756,134)

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	2,259,802	3,558,477	5,818,280		3,818,245	3,818,245	9,636,525
2. Realized capital gains/(losses) net of taxes - General Account	3,999	(1,151,257)	(1,147,258)		(18,440,391)	(18,440,391)	(19,587,649)
3. Realized capital gains/(losses) net of taxes - Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	427,976		427,976	(618,992)	13,583,187	12,964,195	13,392,171
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	3,744,187	1,364,211	5,108,398		57,051	57,051	5,165,449
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	6,435,965	3,771,431	10,207,396	(618,992)	(981,907)	(1,600,900)	8,606,496
9. Maximum reserve	18,113,030	5,258,008	23,371,037	15,201,497	11,864,764	27,066,261	50,437,298
10. Reserve objective	10,545,415	3,950,206	14,495,620	15,201,497	11,813,492	27,014,989	41,510,610
11. 20% of (Line 10 - Line 8)	821,890	35,755	857,645	3,164,098	2,559,080	5,723,178	6,580,823
12. Balance before transfers (Lines 8 + 11)	7,257,855	3,807,186	11,065,041	2,545,106	1,577,173	4,122,278	15,187,319
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	7,257,855	3,807,186	11,065,041	2,545,106	1,577,173	4,122,278	15,187,319

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	2,968,803	XXX	XXX	2,968,803	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	561,851,871	XXX	XXX	561,851,871	0.0002	112,370	0.0007	393,296	0.0013	730,407
2.2	1	NAIC Designation Category 1.B	53,942,412	XXX	XXX	53,942,412	0.0004	21,577	0.0011	59,337	0.0023	124,068
2.3	1	NAIC Designation Category 1.C	136,262,033	XXX	XXX	136,262,033	0.0006	81,757	0.0018	245,272	0.0035	476,917
2.4	1	NAIC Designation Category 1.D	92,420,847	XXX	XXX	92,420,847	0.0007	64,695	0.0022	203,326	0.0044	406,652
2.5	1	NAIC Designation Category 1.E	122,115,552	XXX	XXX	122,115,552	0.0009	109,904	0.0027	329,712	0.0055	671,636
2.6	1	NAIC Designation Category 1.F	188,114,181	XXX	XXX	188,114,181	0.0011	206,926	0.0034	639,588	0.0068	1,279,176
2.7	1	NAIC Designation Category 1.G	252,131,357	XXX	XXX	252,131,357	0.0014	352,984	0.0042	1,058,952	0.0085	2,143,117
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,406,838,253	XXX	XXX	1,406,838,253	XXX	950,213	XXX	2,929,482	XXX	5,831,972
3.1	2	NAIC Designation Category 2.A	219,554,881	XXX	XXX	219,554,881	0.0021	461,065	0.0063	1,383,196	0.0105	2,305,326
3.2	2	NAIC Designation Category 2.B	241,163,897	XXX	XXX	241,163,897	0.0025	602,910	0.0076	1,832,846	0.0127	3,062,781
3.3	2	NAIC Designation Category 2.C	112,066,713	XXX	XXX	112,066,713	0.0036	403,440	0.0108	1,210,321	0.0180	2,017,201
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	572,785,491	XXX	XXX	572,785,491	XXX	1,467,415	XXX	4,426,362	XXX	7,385,309
4.1	3	NAIC Designation Category 3.A	10,185,317	XXX	XXX	10,185,317	0.0069	70,279	0.0183	186,391	0.0262	266,855
4.2	3	NAIC Designation Category 3.B	49,808,497	XXX	XXX	49,808,497	0.0099	493,104	0.0264	1,314,944	0.0377	1,877,780
4.3	3	NAIC Designation Category 3.C	5,867,867	XXX	XXX	5,867,867	0.0131	76,869	0.0350	205,375	0.0500	293,393
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	65,861,681	XXX	XXX	65,861,681	XXX	640,252	XXX	1,706,711	XXX	2,438,029
5.1	4	NAIC Designation Category 4.A	999,932	XXX	XXX	999,932	0.0184	18,399	0.0430	42,997	0.0615	61,496
5.2	4	NAIC Designation Category 4.B	561,839	XXX	XXX	561,839	0.0238	13,372	0.0555	31,182	0.0793	44,554
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,561,772	XXX	XXX	1,561,772	XXX	31,771	XXX	74,179	XXX	106,050
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
6.2	5	NAIC Designation Category 5.B	5,830,586	XXX	XXX	5,830,586	0.0663	386,568	0.1188	692,674	0.1980	1,154,456
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	5,830,586	XXX	XXX	5,830,586	XXX	386,568	XXX	692,674	XXX	1,154,456
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	2,055,846,585	XXX	XXX	2,055,846,585	XXX	3,476,218	XXX	9,829,408	XXX	16,915,816
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality	5,670,479	XXX	XXX	5,670,479	0.0245	138,927	0.0572	324,351	0.0817	463,278
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	5,670,479	XXX	XXX	5,670,479	XXX	138,927	XXX	324,351	XXX	463,278

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G	35,000,000	XXX	XXX	35,000,000	0.0014	49,000	0.0042	147,000	0.0085	297,500
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	35,000,000	XXX	XXX	35,000,000	XXX	49,000	XXX	147,000	XXX	297,500
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C	15,945,078	XXX	XXX	15,945,078	0.0036	57,402	0.0108	172,207	0.0180	287,011
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	15,945,078	XXX	XXX	15,945,078	XXX	57,402	XXX	172,207	XXX	287,011
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	50,945,078	XXX	XXX	50,945,078	XXX	106,402	XXX	319,207	XXX	584,511
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	45,280,185	XXX	XXX	45,280,185	0.0005	22,640	0.0016	72,448	0.0033	149,425
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	45,280,185	XXX	XXX	45,280,185	XXX	22,640	XXX	72,448	XXX	149,425
34.		Total (Lines 9 + 17 + 25 + 33)	2,157,742,327	XXX	XXX	2,157,742,327	XXX	3,744,187	XXX	10,545,415	XXX	18,113,030

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	48,132,365		XXX	48,132,365	0.0011	52,946	0.0057	274,354	0.0074	356,180
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	393,868,826		XXX	393,868,826	0.0015	590,803	0.0034	1,339,154	0.0046	1,811,797
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	129,947,322		XXX	129,947,322	0.0011	142,942	0.0057	740,700	0.0074	961,610
44.		Commercial Mortgages - All Other - CM2 - High Quality	37,332,929		XXX	37,332,929	0.0040	149,332	0.0114	425,595	0.0149	556,261
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	38,922,630		XXX	38,922,630	0.0069	268,566	0.0200	778,453	0.0257	1,000,312
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages	2,171,237		XXX	2,171,237	0.0480	104,219	0.0868	188,463	0.1371	297,677
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other	19,104,405		XXX	19,104,405	0.0029	55,403	0.0066	126,089	0.0103	196,775
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other	5,194,431		XXX	5,194,431	0.0000		0.0149	77,397	0.0149	77,397
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	674,674,145		XXX	674,674,145	XXX	1,364,211	XXX	3,950,206	XXX	5,258,008
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	674,674,145		XXX	674,674,145	XXX	1,364,211	XXX	3,950,206	XXX	5,258,008

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	78,156,797	XXX	XXX	78,156,797	0.0000		0.1945	15,201,497	0.1945	15,201,497
17.		Total Common Stock (Sum of Lines 1 through 16)	78,156,797			78,156,797	XXX		XXX	15,201,497	XXX	15,201,497
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	2,570,740			2,570,740	0.0000		0.0912	234,451	0.0912	234,451
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	2,570,740			2,570,740	XXX		XXX	234,451	XXX	234,451
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	1,070,687	XXX	XXX	1,070,687	0.0005	535	0.0016	1,713	0.0033	3,533
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	1,070,687	XXX	XXX	1,070,687	XXX	535	XXX	1,713	XXX	3,533
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior	14,128,925		XXX	14,128,925	0.0040	56,516	0.0114	161,070	0.0149	210,521
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	14,128,925		XXX	14,128,925	XXX	56,516	XXX	161,070	XXX	210,521
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	14,128,925		XXX	14,128,925	XXX	56,516	XXX	161,070	XXX	210,521

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	5,006,477	XXX	XXX	5,006,477	0.0000		0.1945	973,760	0.1945	973,760
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	11,094,401	XXX	XXX	11,094,401	0.0000		0.1945	2,157,861	0.1945	2,157,861
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	16,100,878	XXX	XXX	16,100,878	XXX		XXX	3,131,621	XXX	3,131,621
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	18,485,418	XXX	XXX	18,485,418	0.0000		0.1580	2,920,696	0.1580	2,920,696
82.		Fixed Income Instruments - Affiliated	1,851,710	XXX	XXX	1,851,710	0.0000		0.1580	292,570	0.1580	292,570
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated	10,097,285			10,097,285	0.0000		0.1580	1,595,371	0.1580	1,595,371
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	30,434,413			30,434,413	XXX		XXX	4,808,637	XXX	4,808,637
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
97.		Other Short-Term Invested Assets - Schedule DA	22,000,000	XXX		22,000,000	0.0000		0.1580	3,476,000	0.1580	3,476,000
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	22,000,000	XXX		22,000,000	XXX		XXX	3,476,000	XXX	3,476,000
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	83,734,903			83,734,903	XXX	57,051	XXX	11,579,041	XXX	11,630,312

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
92738	42-1153896	01/01/2010	American Equity Investment Life Insurance Company	IA	CO/I	FA		103,689,184	51,658			
0299999. General Account - U.S. Affiliates - Other								103,689,184	51,658			
0399999. Total General Account - U.S. Affiliates								103,689,184	51,658			
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								103,689,184	51,658			
1099999. Total General Account - Non-Affiliates												
1199999. Total General Account								103,689,184	51,658			
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)								103,689,184	51,658			
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals								103,689,184	51,658			

Schedule S - Part 1 - Section 2

N O N E

Schedule S - Part 2

N O N E

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	FA		212,632,745	418,612,039					
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	IA		860,287,321	1,140,306,572	460,486				
92738	42-1153896	10/01/2013	American Equity Investment Life Insurance Company	IA	CO/I	OA		1,746,484	1,738,143					
92738	42-1153896	01/01/2020	American Equity Investment Life Insurance Company	IA	CO/I	FA		2,117,366,544	2,119,480,491	595,918,206				
92738	42-1153896	01/01/2020	American Equity Investment Life Insurance Company	IA	CO/I	IA		3,553,756,737	1,674,317,968	1,488,301,718				
0299999. General Account - Authorized U.S. Affiliates - Other								6,745,789,831	5,354,455,213	2,084,680,410				
0399999. Total General Account - Authorized U.S. Affiliates								6,745,789,831	5,354,455,213	2,084,680,410				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates								6,745,789,831	5,354,455,213	2,084,680,410				
1099999. Total General Account - Authorized Non-Affiliates														
1199999. Total General Account Authorized								6,745,789,831	5,354,455,213	2,084,680,410				
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	98-1672376	12/01/2024	Freestone Re	BMU	MCO/I	FA				328,211,651			310,149,671	
00000	98-1672376	12/01/2024	Freestone Re	BMU	MCO/I	IA				1,426,529,337			1,437,787,724	
00000	98-1672376	12/01/2024	Freestone Re	BMU	MCO/I	OA							1,388,752	
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other										1,754,740,988			1,749,326,147	
1799999. Total General Account - Unauthorized Non-U.S. Affiliates										1,754,740,988			1,749,326,147	
1899999. Total General Account - Unauthorized Affiliates										1,754,740,988			1,749,326,147	
2199999. Total General Account - Unauthorized Non-Affiliates														
2299999. Total General Account Unauthorized										1,754,740,988			1,749,326,147	
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified								6,745,789,831	5,354,455,213	3,839,421,398			1,749,326,147	
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)								6,745,789,831	5,354,455,213	2,084,680,410				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)										1,754,740,988			1,749,326,147	
9999999 - Totals								6,745,789,831	5,354,455,213	3,839,421,398			1,749,326,147	

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi-ciliary Juris-diction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9999999 - Totals													

NONE

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
00000	98-1672376	12/01/2024	Freestone Re											
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
1099999. Total General Account - Life and Annuity Non-Affiliates									XXX					
1199999. Total General Account Life and Annuity									XXX					
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account									XXX					
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX					
9999999 - Totals									XXX					

(a)

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

NONE

SCHEDULE S - PART 5

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

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

NONE

(a)

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

NONE

SCHEDULE S - PART 6

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

	1 2024	2 2023	3 2022	4 2021	5 2020
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	3,839,421	1,277,912	266,029	2,320,032	34,484
2. Commissions and reinsurance expense allowances	126,847	79,292	20,621	62,605	5,834
3. Contract claims	69,272	87,338	67,688	57,589	45,812
4. Surrender benefits and withdrawals for life contracts	1,237,521	967,912	438,113	579,160	159,093
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	1,742,827				
7. Increase in aggregate reserve for life and accident and health contracts	1,391,335	692,812	(79,031)	1,907,324	(33,042)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected					
9. Aggregate reserves for life and accident and health contracts	6,745,790	5,354,455	4,661,643	4,739,501	2,832,904
10. Liability for deposit-type contracts	622	767	998	1,173	446
11. Contract claims unpaid					
12. Amounts recoverable on reinsurance					
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	7,488	1,515	2,358	3,350	3,354
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	4,059,774,087		4,059,774,087
2.	Reinsurance (Line 16)	7,487,832	(7,487,832)	
3.	Premiums and considerations (Line 15)			
4.	Net credit for ceded reinsurance	XXX	6,756,065,979	6,756,065,979
5.	All other admitted assets (balance)	33,478,019	(2,788,316)	30,689,703
6.	Total assets excluding Separate Accounts (Line 26)	4,100,739,938	6,745,789,831	10,846,529,769
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	4,100,739,938	6,745,789,831	10,846,529,769
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,608,690,988	6,745,167,981	10,353,858,969
10.	Liability for deposit-type contracts (Line 3)	1,841,642	621,850	2,463,492
11.	Claim reserves (Line 4)	20,233,403		20,233,403
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)			
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	184,511,448		184,511,448
20.	Total liabilities excluding Separate Accounts (Line 26)	3,815,277,482	6,745,789,831	10,561,067,313
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	3,815,277,482	6,745,789,831	10,561,067,313
23.	Capital & surplus (Line 38)	285,462,456	XXX	285,462,456
24.	Total liabilities, capital & surplus (Line 39)	4,100,739,938	6,745,789,831	10,846,529,769
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	6,745,167,981		
26.	Claim reserves			
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	621,850		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	7,487,832		
32.	Other ceded reinsurance recoverables	2,788,316		
33.	Total ceded reinsurance recoverables	6,756,065,979		
34.	Premiums and considerations			
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets			
41.	Total net credit for ceded reinsurance	6,756,065,979		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L		33,501,175			33,501,175	
2. Alaska	AK	L		2,847,557			2,847,557	
3. Arizona	AZ	L		49,487,026			49,487,026	
4. Arkansas	AR	L		41,554,745			41,554,745	
5. California	CA	L		134,728,135			134,728,135	
6. Colorado	CO	L		40,896,530			40,896,530	
7. Connecticut	CT	L		32,235,487			32,235,487	
8. Delaware	DE	L		8,740,672			8,740,672	
9. District of Columbia	DC	L		2,608,960			2,608,960	
10. Florida	FL	L		280,458,775			280,458,775	
11. Georgia	GA	L		111,734,278			111,734,278	
12. Hawaii	HI	L		69,283,789			69,283,789	
13. Idaho	ID	L		9,141,799			9,141,799	
14. Illinois	IL	L		75,878,432			75,878,432	
15. Indiana	IN	L		51,405,418			51,405,418	
16. Iowa	IA	L		10,984,162			10,984,162	
17. Kansas	KS	L		13,315,682			13,315,682	
18. Kentucky	KY	L		35,966,881			35,966,881	
19. Louisiana	LA	L		21,675,336			21,675,336	
20. Maine	ME	L		7,134,157			7,134,157	
21. Maryland	MD	L		50,156,639			50,156,639	
22. Massachusetts	MA	L		26,148,965			26,148,965	
23. Michigan	MI	L		135,164,147			135,164,147	
24. Minnesota	MN	L		34,488,501			34,488,501	
25. Mississippi	MS	L		11,266,643			11,266,643	
26. Missouri	MO	L		27,018,446			27,018,446	
27. Montana	MT	L		4,024,264			4,024,264	
28. Nebraska	NE	L		7,253,373			7,253,373	
29. Nevada	NV	L		15,368,526			15,368,526	
30. New Hampshire	NH	L		10,574,474			10,574,474	
31. New Jersey	NJ	L		91,435,004			91,435,004	
32. New Mexico	NM	L		3,689,715			3,689,715	
33. New York	NY	N						
34. North Carolina	NC	L		92,084,595			92,084,595	
35. North Dakota	ND	L		2,877,758			2,877,758	
36. Ohio	OH	L		156,055,504			156,055,504	
37. Oklahoma	OK	L		24,643,735			24,643,735	
38. Oregon	OR	L		21,519,930			21,519,930	
39. Pennsylvania	PA	L		143,784,784			143,784,784	
40. Rhode Island	RI	L		2,827,527			2,827,527	
41. South Carolina	SC	L		66,825,237			66,825,237	
42. South Dakota	SD	L		4,295,349			4,295,349	
43. Tennessee	TN	L		82,403,448			82,403,448	
44. Texas	TX	L		242,399,995			242,399,995	
45. Utah	UT	L		10,984,702			10,984,702	
46. Vermont	VT	L		994,055			994,055	
47. Virginia	VA	L		62,903,729			62,903,729	
48. Washington	WA	L		42,128,286			42,128,286	
49. West Virginia	WV	L		16,350,725			16,350,725	
50. Wisconsin	WI	L		83,445,227			83,445,227	
51. Wyoming	WY	L		2,142,446			2,142,446	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	N						
55. U.S. Virgin Islands	VI	N		900			900	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N						
58. Aggregate Other Alien	OT	XXX						
59. Subtotal		XXX		2,508,835,625			2,508,835,625	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX						
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX		2,508,835,625			2,508,835,625	
96. Plus reinsurance assumed		XXX		51,658			51,658	
97 Totals (All Business)		XXX		2,508,887,283			2,508,887,283	
98. Less reinsurance ceded		XXX		3,839,421,398			3,839,421,398	
99. Totals (All Business) less Reinsurance Ceded		XXX		(1,330,534,115)	(c)		(1,330,534,115)	
DETAILS OF WRITE-INS								
58001.		XXX						
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX						
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the above - Not allowed to write business in the state 7

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

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

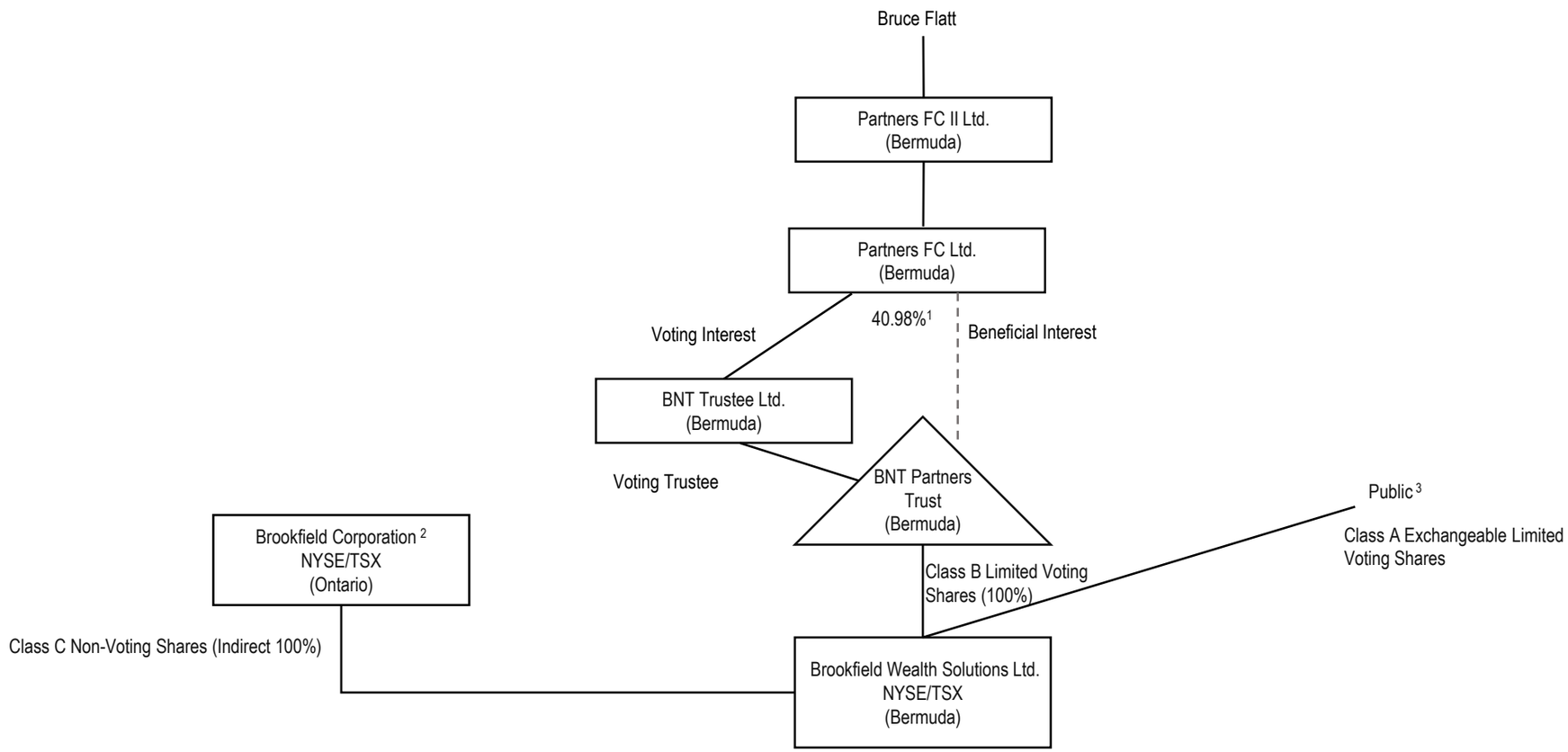
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1.	Alabama	AL		33,501,175				33,501,175
2.	Alaska	AK		2,847,557				2,847,557
3.	Arizona	AZ		49,487,026				49,487,026
4.	Arkansas	AR		41,554,745				41,554,745
5.	California	CA		134,728,135				134,728,135
6.	Colorado	CO		40,896,530				40,896,530
7.	Connecticut	CT		32,235,487				32,235,487
8.	Delaware	DE		8,740,672				8,740,672
9.	District of Columbia	DC		2,608,960				2,608,960
10.	Florida	FL		280,458,775				280,458,775
11.	Georgia	GA		111,734,278				111,734,278
12.	Hawaii	HI		69,283,789				69,283,789
13.	Idaho	ID		9,141,799				9,141,799
14.	Illinois	IL		75,878,432				75,878,432
15.	Indiana	IN		51,405,418				51,405,418
16.	Iowa	IA		10,984,162				10,984,162
17.	Kansas	KS		13,315,682				13,315,682
18.	Kentucky	KY		35,966,881				35,966,881
19.	Louisiana	LA		21,675,336				21,675,336
20.	Maine	ME		7,134,157				7,134,157
21.	Maryland	MD		50,156,639				50,156,639
22.	Massachusetts	MA		26,148,965				26,148,965
23.	Michigan	MI		135,164,147				135,164,147
24.	Minnesota	MN		34,488,501				34,488,501
25.	Mississippi	MS		11,266,643				11,266,643
26.	Missouri	MO		27,018,446				27,018,446
27.	Montana	MT		4,024,264				4,024,264
28.	Nebraska	NE		7,253,373				7,253,373
29.	Nevada	NV		15,368,526				15,368,526
30.	New Hampshire	NH		10,574,474				10,574,474
31.	New Jersey	NJ		91,435,004				91,435,004
32.	New Mexico	NM		3,689,715				3,689,715
33.	New York	NY						
34.	North Carolina	NC		92,084,595				92,084,595
35.	North Dakota	ND		2,877,758				2,877,758
36.	Ohio	OH		156,055,504				156,055,504
37.	Oklahoma	OK		24,643,735				24,643,735
38.	Oregon	OR		21,519,930				21,519,930
39.	Pennsylvania	PA		143,784,784				143,784,784
40.	Rhode Island	RI		2,827,527				2,827,527
41.	South Carolina	SC		66,825,237				66,825,237
42.	South Dakota	SD		4,295,349				4,295,349
43.	Tennessee	TN		82,403,448				82,403,448
44.	Texas	TX		242,399,995				242,399,995
45.	Utah	UT		10,984,702				10,984,702
46.	Vermont	VT		994,055				994,055
47.	Virginia	VA		62,903,729				62,903,729
48.	Washington	WA		42,128,286				42,128,286
49.	West Virginia	WV		16,350,725				16,350,725
50.	Wisconsin	WI		83,445,227				83,445,227
51.	Wyoming	WY		2,142,446				2,142,446
52.	American Samoa	AS						
53.	Guam	GU						
54.	Puerto Rico	PR						
55.	U.S. Virgin Islands	VI		900				900
56.	Northern Mariana Islands	MP						
57.	Canada	CAN						
58.	Aggregate Other Alien	OT						
59.	Total			2,508,835,625				2,508,835,625

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

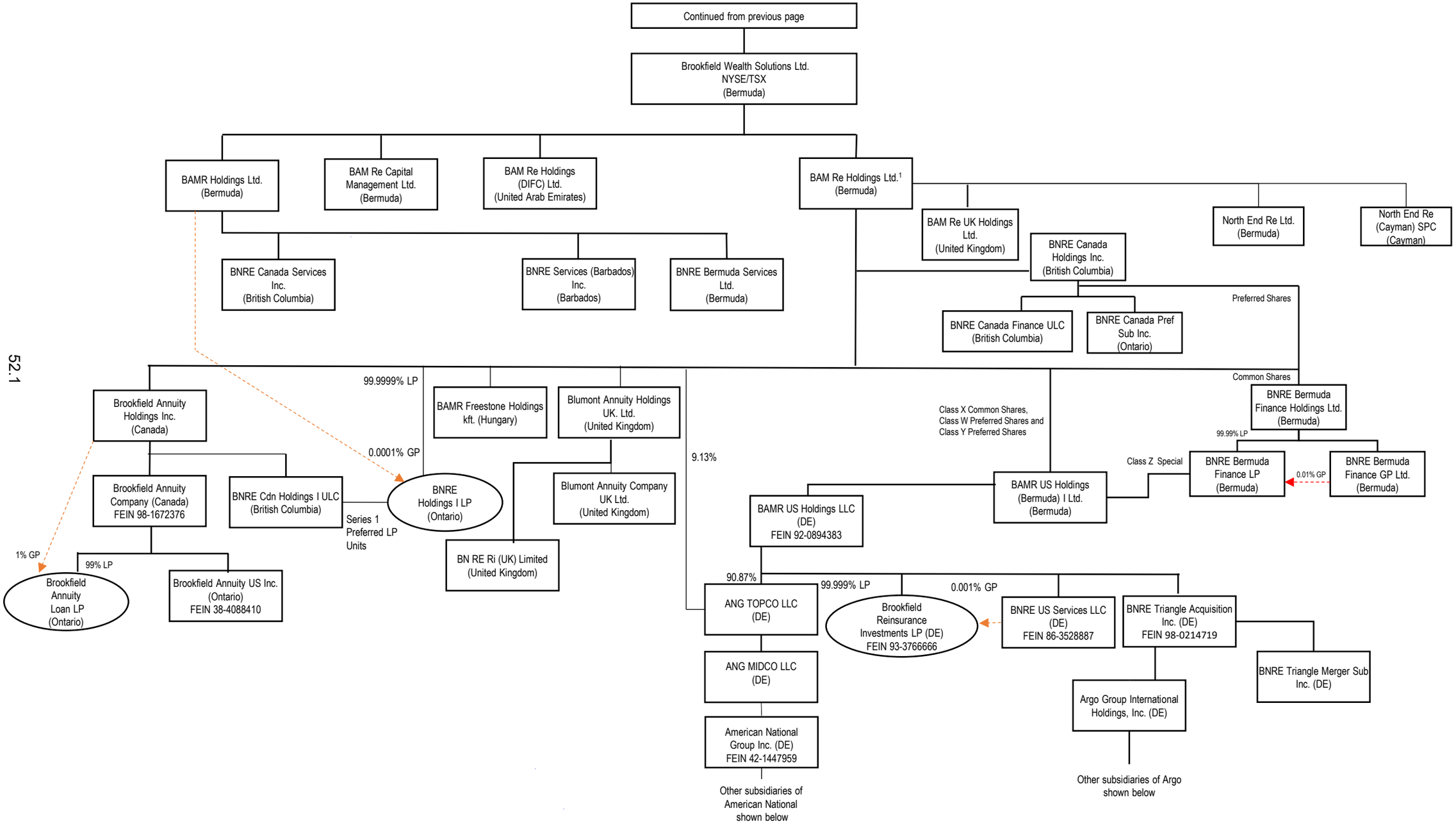


[1] This percentage represents both the percentage of beneficial interest in the BNT Partners Trust and the percentage of voting interest in BNT Trustee Ltd. The remaining 59.02% beneficial interest in BNT Partners Trust and 59.02% voting interest in BNT Trustee Ltd. is held through entities owned by (i) Brian Kingston (9%), (ii) Sachin Shah (9%), (iii) Barry Blattman (9%) (iv) Cyrus Madon (8%), (v) Connor Teskey (8%), (vi) Anuj Ranjan (8%), and (vii) Bill Powell (8%).

[2] Pursuant to Commissioner's Order No. 2022-7321 (HCS No. 1130540), Brookfield Corporation is not a control person within the Registrants' holding company system, however Brookfield Corporation is included in this organizational chart due to certain commitments made by Brookfield Corporation in connection with its disclaimer of affiliation filing.

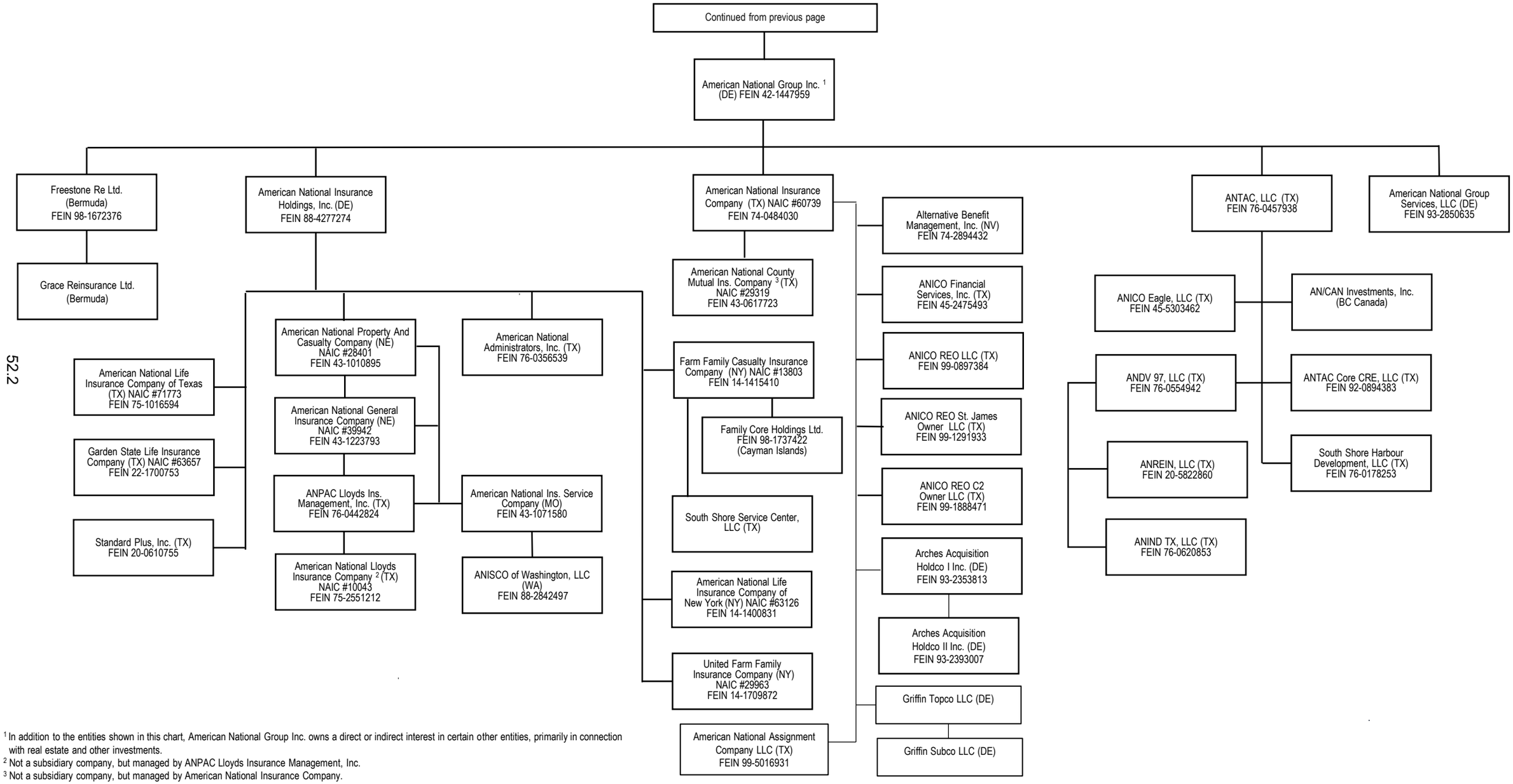
[3] In accordance with the Company's third amended and restated bye-laws, no person holds more than 9.9% of the voting power of the Class A Exchangeable Limited Voting Shares.

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



[1] In addition to the entities shown in this chart, BAM Re Holdings Ltd. owns direct or indirect interests in certain other entities, primarily in connection with investments.

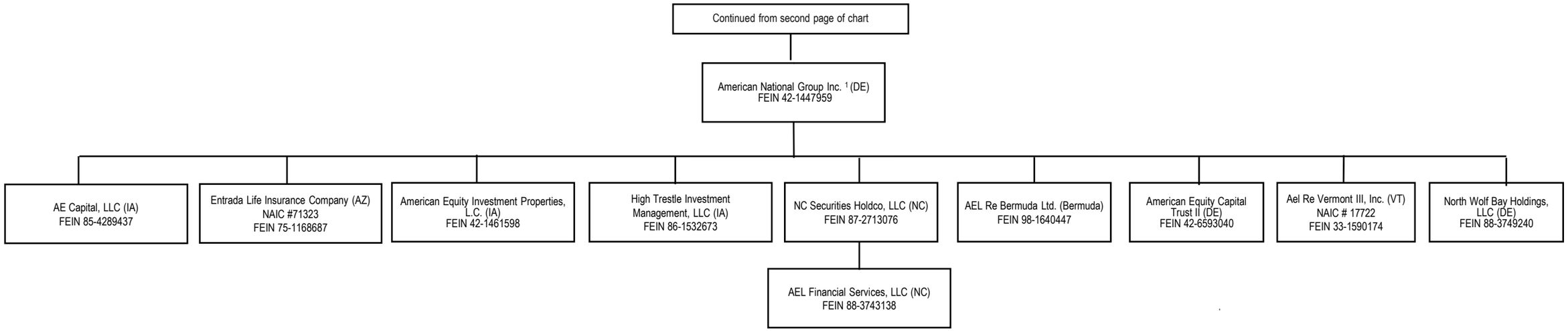
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.
[2] Not a subsidiary company, but managed by ANPAC Lloyds Insurance Management, Inc.
[3] Not a subsidiary company, but managed by American National Insurance Company.

Note: All subsidiaries are wholly owned, except as noted.

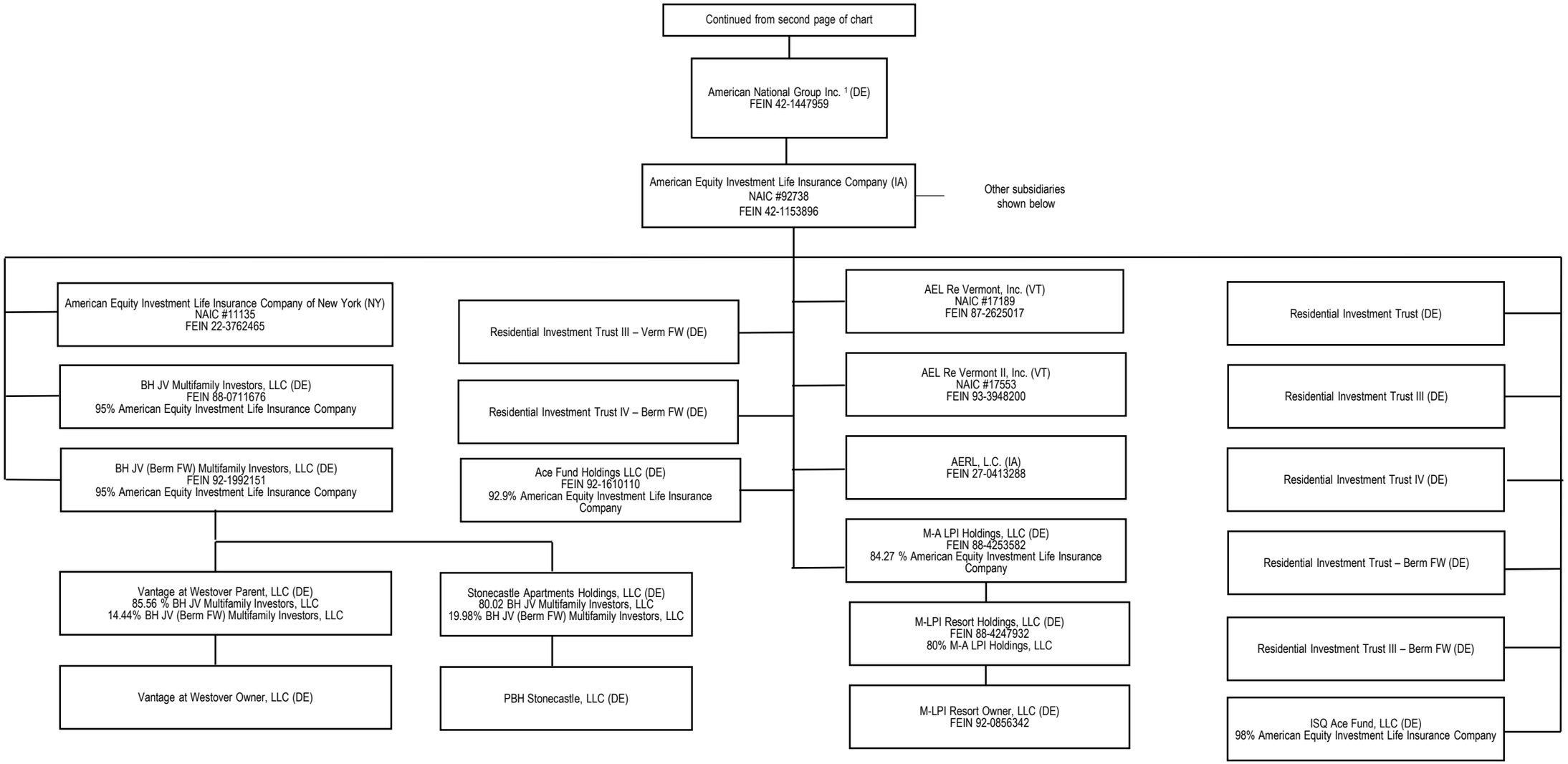
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

Note: All subsidiaries are wholly owned, except as noted.

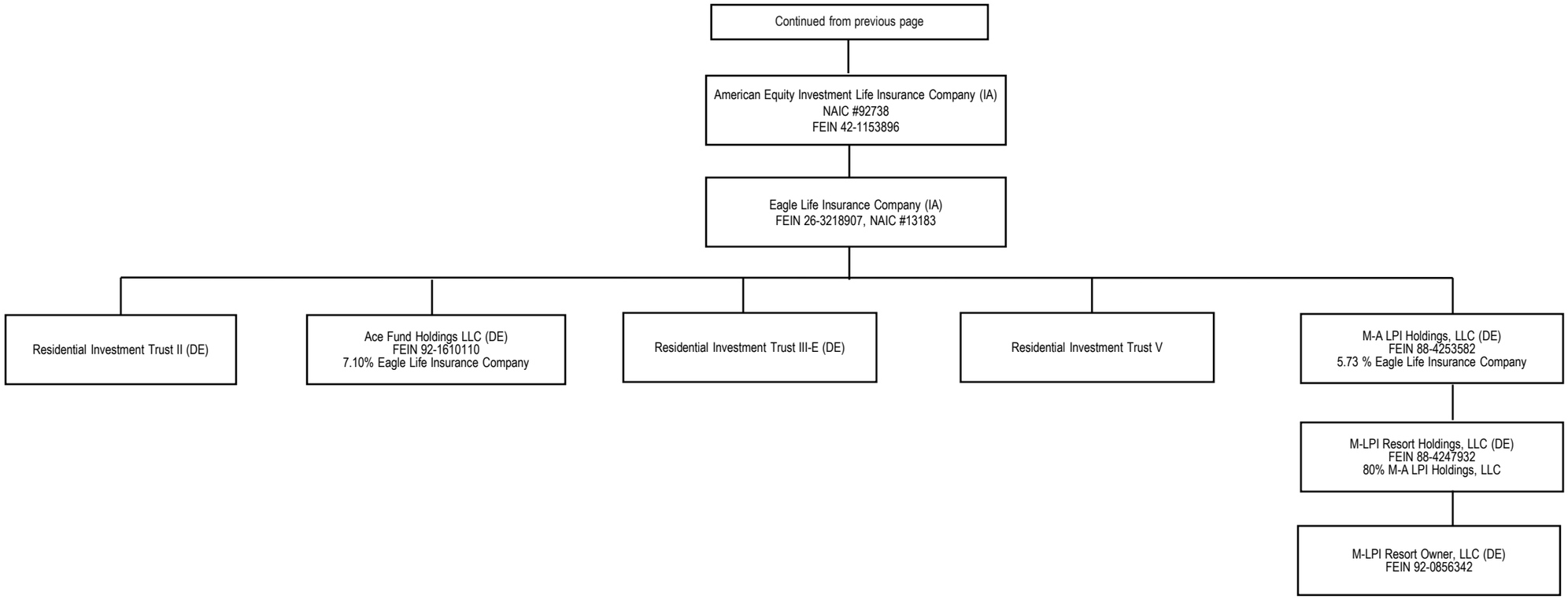
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

Note: All subsidiaries are wholly owned, except as noted.

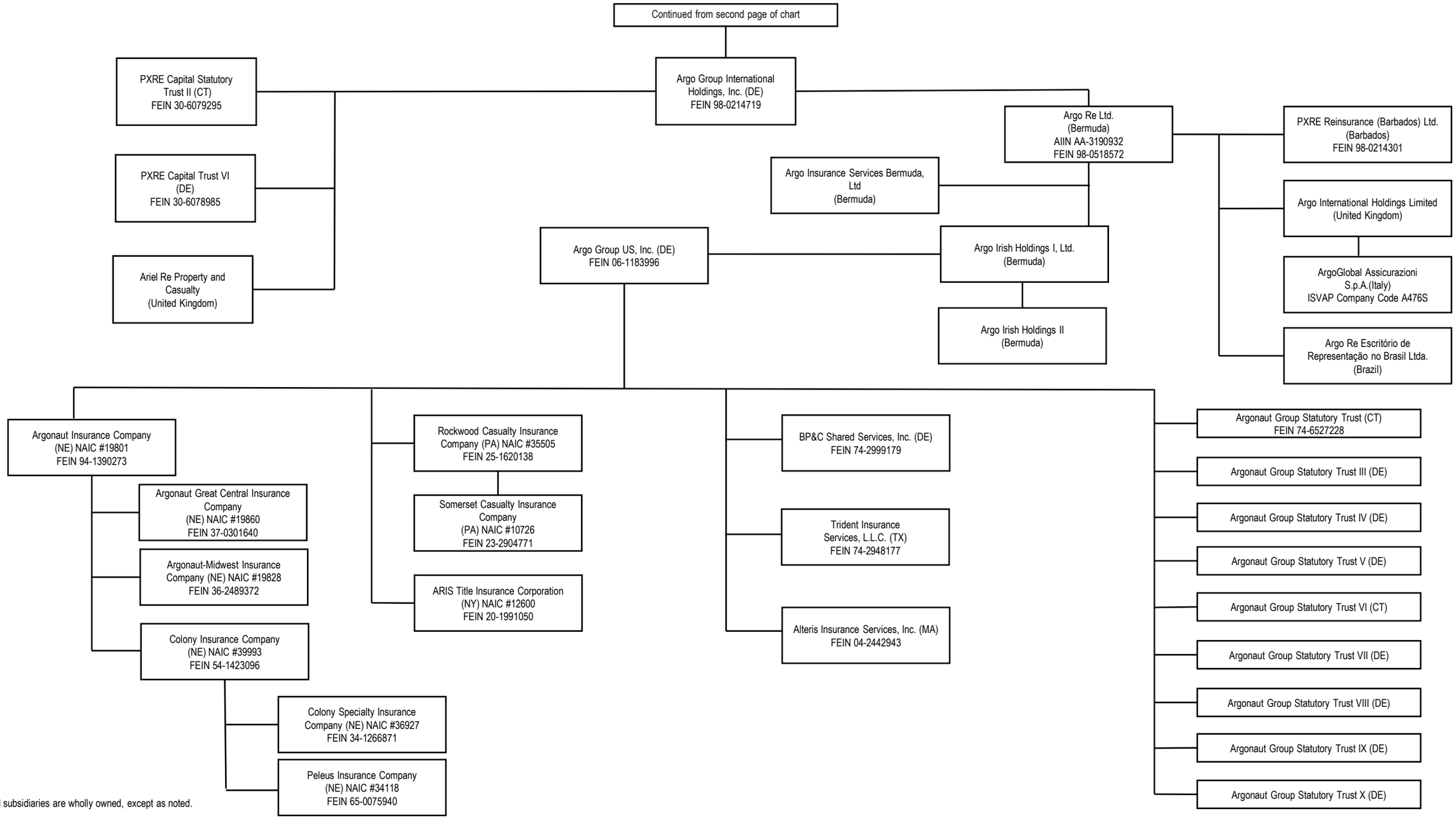
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



[1] In addition to the entities shown in this chart, American National Group Inc. owns a direct or indirect interest in certain other entities, primarily in connection with real estate and other investments.

Note: All subsidiaries are wholly owned, except as noted.

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



Note: All subsidiaries are wholly owned, except as noted.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Wealth Solutions Group	00000	98-1737979				1100 AoA Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1821375				2 MW Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737992				200 Liberty Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822375				200 Vesey Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					2022 Ceres Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					2022 Europa Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					2022 Ganymede Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					2022 IO Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					2022 Titan Note Issuer LP	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737984				225 Liberty Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1821871				5 MW Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					77G Propco Limited	NJ	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1820535				Ala Moana Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					ANG MIDCO I LLC	DE	UIP	ANG TOPCO I LLC	Ownership	91.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					ANG TOPCO I LLC	DE	UIP	BAMR US Holdings LLC	Ownership	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	93-2353813				Arches Acquisition Holdco I Inc.	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	93-2393007				Arches Acquisition Holdco II Inc.	DE	OTH	Arches Acquisition Holdco I Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1748081				Archimedes L.P.	CYM	OTH	American National Insurance Company	Ownership	48.300	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Argerich 2022-1, LLC	DE	OTH	Argerich Holdco 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Argerich Holdco 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1478288				Ashby Blane 2023-1 Holdco LLC	DE	OTH	American National Group Inc.	Ownership	42.200	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Ashby Blane 2023-1 LLC	DE	OTH	Ashby Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1693420				Atreides 2022-1 Ltd.	CYM	OTH	Atreides Leto 2023-1 Ltd.	Ownership	80.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1694739				Atreides Leto 2023-1 Ltd.	CYM	OTH	Atreides Leto Holdco 2023-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1691929				Atreides Leto Holdco 2023-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1695168				Atreides Paul 2022-1 Ltd.	CYM	OTH	Atreides Paul Holdco 2022-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1691732				Atreides Paul Holdco 2022-1 Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bach F1 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BACH F1 Interco 2022-1, LLC	DE	OTH	Bach F1 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAM Re Bermuda Real Estate JV Member Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	49.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAM Re Capital Management Ltd.	BMU	NIA	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BAM Re Holdings (DIFC) Ltd.	ARE	NIA	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	85-9332827				BAM Re Holdings Ltd.	BMU	UIP	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BAM Re UK Holdings Ltd.	GBR	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BAM V Geneva LLC	DE	OTH	Bventures Holdco LLC	Ownership	81.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAMR BID II AIV LP	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAMR BID II US AIV LP	CYM	OTH	Boole L.P.	Ownership	33.300	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BAMR Freestone Holdings kft.	HUN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BAMR Holdings Ltd.	BMU	NIA	Brookfield Wealth Solutions Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	45-5303462				BAMR US Holdings (Bermuda) I Ltd.	BMU	UIP	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	92-0894383				BAMR US Holdings LLC	DE	UIP	BAMR US Holdings (Bermuda) I Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1498708				Bates Blane 2023-1 Holdco LLC	DE	OTH	American National Group Inc.	Ownership	43.700	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Bates Blane 2023-1 LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bay Adelaide North Property Holdings Inc.	CAN	OTH	American Equity Investment Life Insurance Company	Ownership	0.780	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	79-1775620				Bay Adelaide North Property Holdings Inc.	CAN	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bay Adelaide Property Holdings Inc.	CAN	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	71-5308342				BFPL Calgary Property Holdings Inc.	CAN	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	75-3208214				BFPL Toronto Property Holdings Inc.	CAN	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Wealth Solutions Group	00000					BGL Pinehurst Land, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BGL Pinehurst, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1138054				BGL PT Land, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BGL PT, LLC	DE	OTH	Brookfield Reinsurance Investments LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BLI Pinehurst Mezz, LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BLI Pinehurst, LLC	DE	OTH	BLI Pinehurst Mezz, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Blumont Annuity Company UK Ltd.	GBR	NIA	Blumont Annuity Holdings UK Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Blumont Annuity Holdings UK Ltd.	GBR	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Blumont Bermuda Real Estate JV LLC	BMU	OTH	BAM Re Bermuda Real Estate JV Member Ltd.	Ownership	49.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BN RE Ri (UK) Limited	GBR	OTH	Blumont Annuity Holdings UK Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1736669				BNRE 77G Holdings Ltd.	BMU	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1790490				BNRE Bermuda Finance GP Ltd.	BMU	NIA	BNRE Bermuda Finance Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1790499				BNRE Bermuda Finance Holdings Ltd.	BMU	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1790480				BNRE Bermuda Finance LP	BMU	NIA	BNRE Bermuda Finance GP Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BNRE Bermuda Services Ltd.	BMU	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1085964				BNRE Bventures TruckCo CDL, LLC	DE	OTH	Meadow 2021-1 Holdco Ltd	Ownership	33.300	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1790219				BNRE Canada Finance ULC	CAN	NIA	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	78-3081227				BNRE Canada Holdings Inc.	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					BNRE Canada Pref Sub Inc.	CAN	NIA	BNRE Canada Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	77-0700342				BNRE Canada Services Inc.	CAN	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1773977				BNRE Cdn Holdings I ULC	CAN	NIA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Holdings I LP	CAN	NIA	BAMR Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					BNRE Services (Barbados) Inc.	BRB	NIA	BAMR Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	92-2035543				BNRE Triangle Acquisition Inc.	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	86-3528887				BNRE US Services LLC	DE	NIA	BAMR US Holdings LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1672376				BNT Partners Trust	BMU	UIP	BNT Trustee Ltd.	Management	0.000	Bruce Flatt	NO	
0408	Brookfield Wealth Solutions Group	00000	76-0178253				BNT Trustee Ltd.	BMU	UIP	Partners FC Ltd.	Ownership	41.000	Bruce Flatt	NO	
0408	Brookfield Wealth Solutions Group	00000					Boccherini F2 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Boccherini F2 Interco 2022-1, LLC	DE	OTH	Boccherini F2 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1748101				Boole L.P.	CYM	OTH	American National Insurance Company	Ownership	48.600	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Boulder Reinsurance (Cayman) Ltd.	CYM	OTH	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brahms PP 2022-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Brahms PP Interco 2022-1, LLC	DE	OTH	Brahms PP 2022-1, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1728948				BREF VI Cayman 1 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1774796				BREF VI Cayman 2 LP	CYM	OTH	BAM Re Holdings Ltd.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1672376				Brookfield Annuity Company	CAN	IA	Brookfield Annuity Holdings Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Annuity Holdings Inc.	CAN	NIA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Brookfield Annuity Loan LP	CAN	NIA	Brookfield Annuity Holdings Inc.	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	38-4088410				Brookfield Annuity US Inc.	CAN	NIA	Brookfield Annuity Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	93-3766666				Brookfield Reinsurance Investments LP	DE	NIA	BNRE US Services LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-1134768		1837429	NYSE, TSX	Brookfield Wealth Solutions Ltd.	BMU	UIP	BNT Partners Trust	Other	0.000	Bruce Flatt	NO	2
0408	Brookfield Wealth Solutions Group	00000					Bventures Holdco LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1786620				BVentures LeverCo S-B, LLC	DE	OTH	Bventures Holdco LLC	Ownership	86.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1086362				Bventures TruckCo CDL, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	86.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1746432				BVentures TruckCo S-C, LLC	DE	OTH	Bventures Holdco LLC	Ownership	86.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-1773069				BVentures VTSCo S-D, LLC	DE	OTH	BVentures Holdco LLC	Ownership	86.700	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Bylsma 2022-1, LLC	DE	OTH	Bylsma 2022-1, Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1684989				Bylsma 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	80.100	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1748248				Cantor L.P.	CYM	OTH	American National Insurance Company	Ownership	47.700	Brookfield Wealth Solutions Ltd.	NO	13

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Wealth Solutions Group	00000					Casals 2022-1, LLC	DE	OTH	Casals 2022-1, Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1685005				Casals 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	80.100	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1515603				Chamberlain Blane 2023-1 Holdco LLC	DE	OTH	BAMR US Holdings LLC	Ownership	50.700	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Chamberlain Blane 2023-1 LLC	DE	OTH	Chamberlain Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					D VI Delta Acquisition 2 LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Dupre 2022-1, LLC	DE	OTH	Dupre 2022-1, Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1685038				Dupre 2022-1, Ltd.	CYM	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1821933				Eugene Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1539863				Ewing Blane 2023-1 Holdco LLC	DE	OTH	American National Insurance Company	Ownership	74.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Ewing Blane 2023-1 LLC	DE	OTH	Ewing Blane 2023-1 Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737778				Grace Property Holdings Limited	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Grace Reinsurance Ltd	BMU	NIA	Freestone Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	92-3985861				Harrell 2023-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	92-4009671				Isserlis 2023-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	93-4288766				Johnston 2023-1, LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822873				Jordan Creek Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1820559				La Cantera Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-3669600				LCM E Issuer, LP	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-4182456				LCM G Issuer, LP	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1737739				Lilia Property Holdings Ltd	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					McCarren 2021-1 Holdco Ltd.	CYM	OTH	McCarren 2021-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					McCarren 2021-1 Ltd.	CYM	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Meadow 2021-1 Holdco Ltd.	CYM	OTH	Meadow 2021-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Meadow 2021-1 Ltd.	CYM	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					North End Re (Cayman) SPC	CYM	IA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					North End Re Ltd.	BMU	IA	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1737429				One Liberty Plaza Property Holdings Limited	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Partners FC II Ltd.	BMU	UIP	Bruce Flatt	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Wealth Solutions Group	00000					Partners FC Ltd.	BMU	UIP	Partners FC II Ltd.	Ownership	100.000	Bruce Flatt	NO	
0408	Brookfield Wealth Solutions Group	00000					Prospect 2021-1 Holdco Ltd.	CYM	OTH	Prospect 2021-1 Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Prospect 2021-1 Ltd.	CYM	OTH	BAM Re Holdings Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1363460				RLS Borrower, LLC	DE	OTH	RLS Holdco, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	33-2297899				RLS Series I Borrower LLC	DE	OTH	RLS Holdco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	99-1382199				RLS Holdco, LLC	DE	OTH	American National Insurance Company	Ownership	80.200	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	93-2732031				SG BNRe LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3971831				TX Galileo LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3904685				TX Hooke LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3957208				TX Kepler LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3921297				TX Leibniz LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3871687				TX Newton LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	88-3889808				TX Wren LLC	DE	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822653				Tysons Galleria Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					Volta Holdings LP	CYM	OTH	American Equity Investment Life Insurance Company	Ownership	72.000	BAMR Holdings Ltd	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1822700				Willowbrook Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1822913				Woodlands Mall Property Holdings Ltd.	CYM	OTH	BAMR US Holdings LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	60739	74-0484030	1343722			American National Insurance Company	TX	RE	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Wealth Solutions Group	71773	75-1016594	1343731			American National Life Insurance Company of Texas	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	63657	22-1700753				Garden State Life Insurance Company	TX	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	63126	14-1400831				American National Life Insurance Company of New York	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	13803	14-1415410				Farm Family Casualty Insurance Company	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	29963	14-1709872				United Farm Family Insurance Company	NY	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	28401	43-1010895	1343946			American National Property and Casualty Company	NE	IA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	39942	43-1223793				American National General Insurance Company	NE	IA	American National Property and Casualty Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	29319	43-0617723				American National County Mutual Insurance Company	TX	IA	American National Insurance Company	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	10043	75-2551212				American National Lloyds Insurance Company	TX	IA	ANPAC Lloyds Insurance Management, Inc.	Attorney-In-Fact	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	42-1447959	3981379	1039828	NYSE	American National Group Inc.	DE	UDP	ANG MIDCO I LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-4277274				American National Insurance Holdings, Inc.	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0457938				ANTAC, LLC	TX	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-2894432				Alternative Benefit Management, Inc.	NV	DS	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	45-2475493				ANICO Financial Services, Inc.	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0356539				American National Administrators, Inc.	TX	NIA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	43-1071580				American National Insurance Service Company	MO	NIA	American National Property and Casualty Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	88-2842497				ANISCO of Washington, LLC	WA	NIA	American National Insurance Service Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0442824				ANPAC Lloyds Insurance Management, Inc.	TX	NIA	American National Property and Casualty Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0620853				ANIND TX, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-5822860				ANREINV, LLC	TX	NIA	ANDV 97, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0554942				ANDV 97, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	45-5303462				ANICO Eagle, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					AN/CAN Investments, Inc.	CAN	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-1674569				Freestone Re Ltd.	BMU	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0178253				South Shore Harbour Development, LLC	TX	NIA	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-0610755				Standard Plus, Inc.	TX	NIA	American National Insurance Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	80-0947060				Town Center Partners, Ltd.	TX	NIA	TC Blvd. Partners, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0444990				Town and Country Partnership	TX	NIA	ANDV 97, LLC	Ownership	72.200	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	46-3426560				TC Blvd. Partners, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	87.700	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	46-3432650				TC Blvd. Partners II, LLC	TX	NIA	ANICO Eagle, LLC	Ownership	95.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-8243164				MRPL Retail Partners, Ltd. (Shops at Bella Terra)	TX	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-4937509				Germann Road Land Development, LLC	CO	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	83-2964071				Eagle Tri County LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	76-0621069				Eagle IND., L.P.	TX	NIA	ANIND TX, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	83-2990147				Eagle Burleson Park LLC	TX	NIA	Eagle IND., LP	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Chipman Industrial Park No. 1 Inc.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Chipman Holdings, Inc.	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Wealth Solutions Group	00000					Chipman Development Corporation	CAN	NIA	AN/CAN Investments, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Canadian Cottage Company Ltd.	CAN	NIA	Chipman Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	93-2850635				American National Group Services, LLC	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					ANTAC Core CRE, LLC	TX	OTH	ANTAC, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-1737422				Family Core Holdings Ltd.	CYM	OTH	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000					South Shore Service Center, LLC	TX	NIA	Farm Family Casualty Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	26-4431276				ANCAP Jasper, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	26-4730727				ANCAP Jasper II, LLC	SC	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-0897384				ANICO REO LLC	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1888471				ANICO REO C2 Owner LLC	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	99-1291933				ANICO REO St. James Owner LLC	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					1363015 Alberta Ltd.	CAN	NIA	Chipman Development Corporation	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	20-8668116				121 Village, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	36-4814921				121 Village Lots 2/3, Ltd.	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					BOULDER REINSURANCE (CAYMAN) LTD	TX	NIA	ANREINV, LLC	Management	0.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	99-5016931				American National Assignment Company LLC	CYM	OTH	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Ltd. Group	00000					AE Paces GP, LLC	TX	DS	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Griffin Topco LLC	TX	NIA	ANICO Eagle, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Griffin Subco LLC	DE	OTH	American National Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Ltd. Group	92738	42-1153896				American Equity Investment Life Insurance Company	DE	OTH	Griffin Topco LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Ltd. Group	11135	22-3762465				American Equity Investment Life Insurance Company of New York	IA	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	13183	26-3218907				Eagle Life Insurance Company	NY	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	17189	87-2625017				AEL Re Vermont, Inc.	IA	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	17553	93-3948200				AEL Re Vermont II, Inc.	VT	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	17722	33-1590174				AEL Re Vermont III, Inc.	VT	IA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	71323	75-1168687				Entrada Life Insurance Company	VT	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	27-0413288				AERL, LC	AZ	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	88-0711676				BH JV Multifamily Investors, LLC	IA	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Vantage at Westover Parent, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Stonecastle Apartments Holdings, LLC	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	85.560	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust	DE	NIA	BH JV Multifamily Investors, LLC	Ownership	80.020	Brookfield Wealth Solutions Ltd.	NO	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust III	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust IV	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust -Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust III - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust IV - Berm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust III - Verm FW	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					ISQ Ace Fund, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	92-1992151				BH JV (Berm FW) Multifamily Investors, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	98.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	92-1610110				Ace Fund Holdings LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	95.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Vantage at Westover Parent, LLC	DE	NIA	American Equity Investment Life Insurance Company	Ownership	92.900	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Vantage at Westover Owner, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	Ownership	14.440	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Stonecastle Apartments Holdings, LLC	DE	NIA	Vantage at Westover Parent, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					PBJ Stonecastle, LLC	DE	NIA	BH JV (Berm FW) Multifamily Investors, LLC	Ownership	19.980	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	88-4253582				M-A LPI Holdings, LLC	DE	NIA	Stonecastle Apartments Holdings, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust II	DE	NIA	American Equity Investment Life Insurance Company	Ownership	84.270	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust III-E	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000					Residential Investment Trust V	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	88-4253582				M-A LPI Holdings, LLC	DE	NIA	Eagle Life Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	88-4247932				M-LPI Resort Holdings, LLC	DE	NIA	Eagle Life Insurance Company	Ownership	5.730	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	92-1610110				Ace Fund Holdings LLC	DE	NIA	M-A LPI Holdings, LLC	Ownership	80.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	92-0856342				M-LPI Resort Owner, LLC	DE	NIA	Eagle Life Insurance Company	Ownership	7.100	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	85-4289437				AE Capital, LLC	DE	NIA	M-LPI Resort Holdings, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	98-1640447				AEL Re Bermuda Ltd	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	42-6593040				American Equity Capital Trust II	BMU	IA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	42-1461598				American Equity Investment Properties, L.C.	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0408	Brookfield Wealth Solutions Ltd. Group	00000	86-1532673				High Trestle Investment Management, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	88-3749240				North Wolf Bay Holdings, LLC	IA	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	87-2713076				NC Securities Holdco, LLC	DE	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	88-1750592				BVentures ClinicCo S-B, LLC	NC	NIA	American National Group Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Ltd. Group	00000	88-3743138				AEL Financial Services, LLC	DE	OTH	Chamberlain Blane 2023-1 LLC	Ownership	86.000	Brookfield Wealth Solutions Ltd.	NO	13
0408	Brookfield Wealth Solutions Group	00000	98-0214719				Argo Group International Holdings, Inc.	NC	NIA	NC Securities Holdco, LLC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	30-6079295				PXRE Capital Statutory Trust II	DE	NIA	BNRE Triangle Acquisition Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	30-6078985				PXRE Capital Statutory Trust VI	CT	OTH	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Ariel Re Property & Casualty	DE	OTH	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-0518572				Argo Re Ltd.	GBR	NIA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-0214301				PXRE Reinsurance (Barbados), Ltd.	BMU	IA	Argo Group International Holdings, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argo Re Escritório de Representação no Brasil Ltda.	BRB	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argo Insurance Services Bermuda, Ltd.	BRA	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-0618574				Argo Irish Holdings I Ltd.	BMU	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	98-0655693				Argo Irish Holdings II	BMU	OTH	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argo International Holdings Limited	BMU	OTH	Argo Irish Holdings I Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					ArgoGlobal Assicurazioni S.p.A.	GBR	NIA	Argo Re Ltd.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	06-1183996				Argo Group US, Inc.	ITA	NIA	Argo International Holdings Limited	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-6527228				Argonaut Group Statutory Trust	DE	NIA	Argo Financial Holding (Ireland) UC	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust III	CT	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust IV	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust V	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust VI	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust VII	CT	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust VIII	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust IX	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000					Argonaut Group Statutory Trust X	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-2999179				BP&C Shared Services, Inc.	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	12600	20-1991050				ARIS Title Insurance Corporation	DE	OTH	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	74-2948177				Trident Insurance Services, L.L.C.	NY	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	00000	04-2442943				Alteris Insurance Services, Inc.	TX	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	19801	94-1390273				Argonaut Insurance Company	MA	NIA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	19828	36-2489372				Argonaut-Midwest Insurance Company	NE	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	19860	37-0301640				Argonaut Great Central Insurance Company	NE	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	39993	54-1423096				Colony Insurance Company	NE	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	34118	65-0075940				Peleus Insurance Company	NE	IA	Argonaut Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	36927	34-1266871				Colony Specialty Insurance Company	NE	IA	Colony Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	35505	25-1620138				Rockwood Casualty Insurance Company	NE	IA	Colony Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
0408	Brookfield Wealth Solutions Group	10726	23-2904771				Somerset Casualty Insurance Company	PA	IA	Argo Group US, Inc.	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1
								PA	IA	Rockwood Casualty Insurance Company	Ownership	100.000	Brookfield Wealth Solutions Ltd.	NO	1

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
60739	74-0484030	American National Insurance Company	(59,913,605)		(2,082,413,585)	311,369,507	(301,975,091)	1,880,291,000		4,376,312	(248,265,462)	(662,276,000)
71773	75-1016594	American National Life Insurance Company of Texas	(72,700,000)		(48,059)	65,071	(7,129,095)	(1,748,000)			(81,560,083)	226,000
63657	22-1700753	Garden State Life Insurance Company	(27,000,000)		(48,059)	65,071	(5,417,742)	(187,000)			(32,587,730)	292,000
63126	14-1400831	American National Life Insurance Company of New York	(32,600,000)		(57,756,623)	529,462	(25,617,613)	(2,151,000)			(117,595,774)	476,000
00000	98-1672376	Freestone Reinsurance, Ltd					3,155,801	24,179,641,573			24,182,797,374	(25,694,746,529)
28401	43-1010895	American National Property and Casualty Company	5,700,000		(81,049,115)	4,548,871	(124,957,990)	1,260,000			(194,498,234)	6,144,000
39942	43-1223793	American National General Insurance Company	(5,700,000)				(9,326,801)	827,000			(14,199,801)	18,787,000
29319	43-0617723	American National County Mutual Insurance Company					(479,711)	(31,410,000)			(31,889,711)	29,920,000
10043	76-0442824	American National Lloyds Insurance Company					(3,330,338)	(2,278,000)			(5,608,338)	88,310,000
13803	14-1415410	Farm Family Casualty Insurance Company	(62,000,000)	(69,845)			(72,131,082)		*		(134,200,927)	(87,438,000)
29963	14-1709872	United Farm Family Insurance Company				(376,312)	(22,119,088)		*	(4,376,312)	(26,871,712)	87,438,000
00000	98-1737422	Family Core Holdings, Ltd		69,845	(44,624,097)	712,478	(138,116)				(43,979,890)	
00000		South Shore Harbour Service Center					(319,522)				(319,522)	
00000	74-0457938	ANTAC, LLC			(175,443,444)	(691,430)	133,032				(176,001,842)	
00000	76-0620853	ANIND TX, LLC					(85,004)				(85,004)	
00000	45-5303462	ANICO Eagle, LLC					(139,147)				(139,147)	
00000	92-0894383	ANTAC Core					(39,556)				(39,556)	
00000	76-0178253	South Shore Harbour Development, LLC					(758,580)				(758,580)	
00000	42-1447959	American National Group, Inc.	574,252,417	(60,394,546)	1,288,870,070	(76,610,956)	32,382,442				1,758,499,427	
00000	43-1071580	American National Insurance Service Company	(3,000,000)				(1,237,805)				(4,237,805)	
00000	74-2894432	Alternative Benefit Management Inc.					(7,875,293)				(7,875,293)	
00000	88-4277274	American National Insurance Holdings, Inc	3,500,000				(1,551,008)				1,948,992	
00000	76-0356539	American National Administrators, Inc.	(500,000)				(389,985)				(889,985)	
00000	27-3841963	American National Registered Investment Advisor	(38,812)				59				(38,753)	
00000	45-2475493	ANICO Financial Services, Inc.					65,299				65,299	
00000	20-0610755	Standard Plus, Inc.					(52,804)				(52,804)	
00000	93-2850635	American National Group Services, LLC		100,000		(28,178)	318,109,808				318,181,630	
00000	92-0894383	BAMR US Holdings, LLC					278,428,053				278,428,053	
00000		Brookfield Asset Management Reinsurance Advisor LLC					63,957,373				63,957,373	
00000		Brookfield Asset Management Reinsurance Advisor LP					12,610,746				12,610,746	
00000		North End Re						1,163,964,832			1,163,964,832	
92738	42-1153896	American Equity Investment Life Insurance Company	(320,000,000)	(168,317,899)			(81,607,867)	(27,933,309,016)			(28,503,234,782)	32,359,088,738

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11135	22-3762465	American Equity Investment Life Insurance Company of New York					(381,197)				(381,197)	
00000	98-1640447	AEL RE Bermuda LTD					(11,548,469)	(48,106,347)			(59,654,816)	
17189	87-2625017	AEL RE Vermont INC		50,000,000			(5,510,280)	141,902,079			186,391,799	(2,551,890,182)
17553	93-3948200	AEL RE Vermont II INC		78,000,000			(1,847,280)	241,737,312			317,890,032	(2,964,740,612)
17722	33-1590174	AEL RE Vermont III INC		60,294,546				1,098,080,317			1,158,374,863	(1,470,684,167)
13183	26-3218907	Eagle Life Insurance Company		40,317,899			(9,632,027)	(688,514,749)			(657,828,877)	841,093,752
00000		Primary Wave			15,711,741	(42,257,930)	(4,238,777)				(30,784,966)	
00000		Blane Group					(8,043,192)				(8,043,192)	
00000		HIJ CLO Group					(110,100)				(110,100)	
00000		BID III Group					(205,826)				(205,826)	
00000		Duke Pinehurst Group					(108,600)				(108,600)	
00000		Argerich Holdco, LLC				(3,256,195)	(678,112)				(3,934,307)	
00000		1100 AoA Liberty Equity Position via JV			141,590						141,590	
00000		200 Liberty JV			2,032,724	(218,858)					1,813,866	
00000		225 Liberty Equity position via JV			1,643,951	(2,969,008)					(1,325,057)	
00000		77G Propco Limited			35,856,484	(11,912,307)					23,944,177	
00000		Archimedes			(10,583,109)	(684,940)					(11,268,049)	
00000		ASHBY BLANE HOLDCO 2023-1			4,911,448	(35,383,278)					(30,471,830)	
00000		Atreides Leto 2022-1, LTD.			(4,026,893)		(457,538)				(4,484,431)	
00000		Atreides Paul 2022-1 Ltd.			(161,369)	(96,187)					(257,556)	
00000		BATES BLANE HOLDCO 2023-1			5,388,775	(39,019,632)					(33,630,857)	
00000		Bay Adelaide Holdings Inc			(631,658)						(631,658)	
00000		BFPL Calgary Property Holdings Inc.			(606,963)	(14,833)					(621,796)	
00000		BFPL Toronto Property Holdings Inc			(661,205)						(661,205)	
00000		BGL PT Land - Class C			(1,892,598)						(1,892,598)	
00000		BREF VI Cayman 2 LP			34,707,400	(511,043)					34,196,357	
00000		BREF VI LP			4,919,296	(7,667,362)					(2,748,066)	
00000		Bylsma 2022-1 Ltd.			(17,071,493)	(7,300,705)					(24,372,198)	
00000		Cantor			(9,843,017)	(675,802)					(10,518,819)	
00000		Casals 2022-1, Ltd.			(34,191,700)	(7,274,489)					(41,466,189)	
00000		Ceres Note 2022 Issuer			19,031,543	(1,968,644)					17,062,899	
00000		CHAMBERLAIN BLANE HOLDCO 2023-1			6,560,549	(19,732,513)					(13,171,964)	
00000		Dupre 2022-1, Ltd.			18,867,480	(8,789,719)	598,023				10,675,784	
00000		Equity investment in 2 Manhattan West			52,042,266						52,042,266	
00000		Equity investment in 200 Vesey			26,155,803						26,155,803	
00000		Equity investment in 5 Manhattan West			49,666,188	(713,938)					48,952,250	
00000		Equity investment in Ala Moana			20,826,200	(159,478)					20,666,722	
00000		Equity investment in BAC North			17,323,394						17,323,394	
00000		Equity investment in Eugene			29,670,861						29,670,861	
00000		Equity investment in Jordan Creek			27,707,200						27,707,200	
00000		Equity investment in Willowbrook			23,228,200						23,228,200	
00000		Equity investment in Woodlands Mall			27,806,000	(162,882)					27,643,118	
00000		Europa Note 2022 Note Issuer			19,205,030	(1,984,568)					17,220,462	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000		Ewing Blane 2023-1				(2,159,996)					(2,159,996)	
00000		Ganymede Note 2022 Issuer			19,031,543	(2,085,689)					16,945,854	
00000		Grace Building Class A - Equity position			1,024,237	(1,384,581)					(360,344)	
00000		Harrell 2023-1 LLC			149,258,213	(4,467,584)					144,790,629	
00000		Io Note 2022 Note Issuer			21,055,555	(1,992,948)					19,062,607	
00000		Isserlis 2023-1 LLC			155,150,674	(4,294,867)					150,855,807	
00000		Johnston 2023-1 LLC			156,106,434	(3,213,088)					152,893,346	
00000		Keystone Terminal Loan Facility				(291,132)					(291,132)	
00000		La Cantera Property Holdings Ltd			27,522,900	(358,794)					27,164,106	
00000		LCM EUR			34,169,923						34,169,923	
00000		LCM GBP			23,078,581	(1,753,709)					21,324,872	
00000		Lilia Property Holdings Limited			32,652	(920,662)					(888,010)	
00000		NER Note Issuer 2			(2,826,253)						(2,826,253)	
00000		NER Note Issuer 3			(1,891,183)						(1,891,183)	
00000		OLP Unlevered Feeder				(1,251,702)					(1,251,702)	
00000		One Liberty Plaza Property Holdings			13,338,455						13,338,455	
00000		RLS Borrower, LLC			221,098,018	(6,435,205)					214,662,813	
00000		Titan Note 2022 Issuer			19,031,543	(1,918,728)					17,112,815	
00000		TX GALILEO LLC			(12,200,914)	(1,684,666)					(13,885,580)	
00000		TX HOOKE LLC			(7,119,573)	(3,059,517)					(10,179,090)	
00000		TX KEPLER LLC			(9,927,991)	(2,329,885)					(12,257,876)	
00000		TX LEIBNIZ LLC			(16,043,527)	(2,320,088)					(18,363,615)	
00000		TX NEWTON LLC			(14,947,131)	(2,626,269)					(17,573,400)	
00000		TX WREN LLC			(11,867,562)	(2,280,163)					(14,147,725)	
00000		Tysons Galleria Property Holdings Ltd			25,704,200						25,704,200	
9999999 Control Totals								1	XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
American National Insurance Company	American National Group Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
American National Life Insurance Company of Texas	American National Insurance Holdings, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
Garden State Life Insurance Company	American National Insurance Holdings, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
American National Life Insurance Company of New York	American National Insurance Holdings, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
Farm Family Casualty Insurance Company	American National Insurance Holdings, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
United Farm Family Insurance Company	American National Insurance Holdings, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
American National Property and Casualty Company	American National Insurance Holdings, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
American National General Insurance Company	American National Property and Casualty Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
American National County Mutual Insurance Company	N/A	0.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	0.000	NO
American National Lloyds Insurance Company	N/A	0.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	0.000	NO
American Equity Investment Life Insurance Company	American National Group Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
AEL Re Vermont, Inc.	American Equity Investment Life Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
AEL Re Vermont II, Inc.	American Equity Investment Life Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
AEL Re Vermont III, Inc.	American National Group Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
American Equity Investment Life Insurance Company of New York	American Equity Investment Life Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
Eagle Life Insurance Company	American Equity Investment Life Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
Entrada Life Insurance Company	American National Group Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp.	100.000	NO
Argonaut Insurance Company	Argo Group US, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
Argonaut-Midwest Insurance Company	Argonaut Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
Argonaut Great Central Insurance Company	Argonaut Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
Colony Specialty Insurance Company	Colony Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
Colony Insurance Company	Argonaut Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
Peleus Insurance Company	Colony Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
ARIS Title Insurance Corporation	Argo Group US, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
Rockwood Casualty Insurance Company	Argo Group US, Inc.	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO
Somerset Casualty Insurance Company	Rockwood Casualty Insurance Company	100.000	NO	Brookfield Wealth Solutions Ltd.	Brookfield Wealth Solutions Grp	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	NO
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. Not required to be filed by Company
11. Not required to be filed by Company
12. Not required to be filed by Company
13. Not required to be filed by Company
15. Not required to be filed by Company
16. Not required to be filed by Company
17. Not required to be filed by Company
18. Not required to be filed by Company
20. Not required to be filed by Company
21. Not required to be filed by Company
22. Not required to be filed by Company
24. Not required to be filed by Company
25. Not required to be filed by Company
26. Not required to be filed by Company
27. Not required to be filed by Company
28. Not required to be filed by Company
29. Not required to be filed by Company
30. Not required to be filed by Company
31. Not required to be filed by Company
32. Not required to be filed by Company
33. Not required to be filed by Company
34. Not required to be filed by Company
35. Not required to be filed by Company
38. Not required to be filed by Company
39. Not required to be filed by Company
40. Not required to be filed by Company
41. Not required to be filed by Company
42. Not required to be filed by Company
43. Not required to be filed by Company
44. Not required to be filed by Company
45. Not required to be filed by Company
46. Not required to be filed by Company
47. Not required to be filed by Company

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

1 3 1 8 3 2 0 2 4 4 2 0 0 0 0 0 0

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

1 3 1 8 3 2 0 2 4 3 6 0 0 0 0 0 0

12. Trusteed Surplus Statement [Document Identifier 490]

1 3 1 8 3 2 0 2 4 4 9 0 0 0 0 0 0

13. Participating Opinion for Exhibit 5 [Document Identifier 371]

1 3 1 8 3 2 0 2 4 3 7 1 0 0 0 0 0

15. Actuarial Opinion on X-Factors [Document Identifier 442]

1 3 1 8 3 2 0 2 4 4 4 2 0 0 0 0 0

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

1 3 1 8 3 2 0 2 4 4 4 3 0 0 0 0 0

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

1 3 1 8 3 2 0 2 4 4 4 4 0 0 0 0 0

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

1 3 1 8 3 2 0 2 4 4 4 5 0 0 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

1 3 1 8 3 2 0 2 4 4 4 7 0 0 0 0 0

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

1 3 1 8 3 2 0 2 4 4 4 8 0 0 0 0 0

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

1 3 1 8 3 2 0 2 4 4 4 9 0 0 0 0 0

24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

1 3 1 8 3 2 0 2 4 4 5 1 0 0 0 0 0

25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

1 3 1 8 3 2 0 2 4 4 5 2 0 0 0 0 0

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

1 3 1 8 3 2 0 2 4 4 5 3 0 0 0 0 0

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

1 3 1 8 3 2 0 2 4 4 5 4 0 0 0 0 0

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

1 3 1 8 3 2 0 2 4 4 9 5 0 0 0 0 0

29. Supplemental Schedule O [Document Identifier 465]

1 3 1 8 3 2 0 2 4 4 6 5 0 0 0 0 0

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

1 3 1 8 3 2 0 2 4 3 6 5 0 0 0 0 0

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

1 3 1 8 3 2 0 2 4 2 2 4 0 0 0 0 0

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

1 3 1 8 3 2 0 2 4 2 2 5 0 0 0 0 0

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

1 3 1 8 3 2 0 2 4 2 2 6 0 0 0 0 0

34. VM-20 Reserves Supplement [Document Identifier 456]

1 3 1 8 3 2 0 2 4 4 5 6 0 0 0 0 0

35. Health Care Receivables Supplement [Document Identifier 475]

1 3 1 8 3 2 0 2 4 4 7 5 0 0 0 0 0

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

1 3 1 8 3 2 0 2 4 3 0 6 0 0 0 0 0

39. Credit Insurance Experience Exhibit [Document Identifier 230]

1 3 1 8 3 2 0 2 4 2 3 0 0 0 0 0 0

40. Accident and Health Policy Experience Exhibit [Document Identifier 210]

1 3 1 8 3 2 0 2 4 2 1 0 0 0 0 0 0

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

1 3 1 8 3 2 0 2 4 2 1 6 0 0 0 0 0

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

1 3 1 8 3 2 0 2 4 4 3 5 0 0 0 0 0

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

1 3 1 8 3 2 0 2 4 3 4 5 0 0 0 0 0

44. Variable Annuities Supplement [Document Identifier 286]

1 3 1 8 3 2 0 2 4 2 8 6 0 0 0 0 0

45. Executive Summary of the PBR Actuarial Report [Document Identifier 457]

1 3 1 8 3 2 0 2 4 4 5 7 0 0 0 0 0

46. Life Summary of the PBR Actuarial Report [Document Identifier 458]

1 3 1 8 3 2 0 2 4 4 5 8 0 0 0 0 0

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

1 3 1 8 3 2 0 2 4 4 5 9 0 0 0 0 0

OVERFLOW PAGE FOR WRITE-INS

NONE

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,968,802	0.073	2,968,802		2,968,802	0.073
1.02 All other governments	28,216,670	0.695	28,216,670		28,216,670	0.695
1.03 U.S. states, territories and possessions, etc. guaranteed	6,998,654	0.172	6,998,654		6,998,654	0.172
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	35,996,135	0.887	35,996,135		35,996,135	0.887
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	192,164,972	4.733	192,164,972		192,164,972	4.733
1.06 Industrial and miscellaneous	1,716,208,804	42.274	1,716,208,804		1,716,208,804	42.274
1.07 Hybrid securities	2,081,300	0.051	2,081,300		2,081,300	0.051
1.08 Parent, subsidiaries and affiliates	11,702,987	0.288	11,702,987		11,702,987	0.288
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans	59,508,261	1.466	59,508,261		59,508,261	1.466
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	2,055,846,585	50.639	2,055,846,585		2,055,846,585	50.639
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	5,670,479	0.140	5,670,479		5,670,479	0.140
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	5,670,479	0.140	5,670,479		5,670,479	0.140
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	78,156,797	1.925	78,156,797		78,156,797	1.925
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	78,156,797	1.925	78,156,797		78,156,797	1.925
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	50,303,602	1.239	50,303,602		50,303,602	1.239
4.02 Residential mortgages	418,167,662	10.300	418,167,662		418,167,662	10.300
4.03 Commercial mortgages	206,202,881	5.079	206,202,881		206,202,881	5.079
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	674,674,144	16.619	674,674,145		674,674,145	16.619
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale	2,570,740	0.063	2,570,740		2,570,740	0.063
5.04 Total real estate	2,570,740	0.063	2,570,740		2,570,740	0.063
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	33,726,837	0.831	33,726,838		33,726,838	0.831
6.02 Cash equivalents (Schedule E, Part 2)	1,005,153,046	24.759	1,005,153,046		1,005,153,046	24.759
6.03 Short-term investments (Schedule DA)	72,945,078	1.797	72,945,078		72,945,078	1.797
6.04 Total cash, cash equivalents and short-term investments	1,111,824,962	27.386	1,111,824,962		1,111,824,962	27.386
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)	45,280,185	1.115	45,280,185		45,280,185	1.115
9. Other invested assets (Schedule BA)	72,145,049	1.777	72,145,049		72,145,049	1.777
10. Receivables for securities	13,605,146	0.335	13,605,146		13,605,146	0.335
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	4,059,774,087	100.000	4,059,774,088		4,059,774,088	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	2,570,740	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		2,570,740
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,570,740
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,570,740

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		758,729,485
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	98,994,847	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	70,174,738	169,169,586
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	3,382,794	
	3.2 Totals, Part 3, Column 11		3,382,794
4.	Accrual of discount		503
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(1,999,056)
7.	Deduct amounts received on disposals, Part 3, Column 15		254,366,447
8.	Deduct amortization of premium and mortgage interest points and commitment fees		184,564
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	58,157	
	10.2 Totals, Part 3, Column 10		58,157
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		674,674,144
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		674,674,144
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		674,674,144

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		30,629,034
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	40,959,446	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	14,174,209	55,133,655
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		2,549
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(2,571,842)	
	5.2 Totals, Part 3, Column 9	19,545,726	16,973,884
6.	Total gain (loss) on disposals, Part 3, Column 19		(21,414,653)
7.	Deduct amounts received on disposals, Part 3, Column 16		7,093,473
8.	Deduct amortization of premium and depreciation		73,245
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(17,270)	
	9.2 Totals, Part 3, Column 14		(17,270)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	1,995,430	
	10.2 Totals, Part 3, Column 11		1,995,430
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		72,145,049
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		72,145,049

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,238,964,999
2.	Cost of bonds and stocks acquired, Part 3, Column 7		360,951,647
3.	Accrual of discount		2,692,754
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	147,874	
	4.3. Part 2, Section 2, Column 13	88,481	
	4.4. Part 4, Column 11		236,355
5.	Total gain (loss) on disposals, Part 4, Column 19		(6,031,351)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		451,543,898
7.	Deduct amortization of premium		4,277,721
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(536,027)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(871,451)	
	8.4. Part 4, Column 15	(563)	(1,408,041)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		89,117
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,139,673,861
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,139,673,861

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	2,968,802	2,878,199	2,985,824	2,960,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries	28,216,670	26,041,789	28,341,549	28,110,000
	4. Totals	31,185,472	28,919,988	31,327,373	31,070,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	6,998,654	5,704,300	7,547,500	5,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	35,996,135	31,711,479	35,739,681	36,650,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	192,164,972	160,266,747	192,348,902	188,354,342
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,348,431,242	1,248,020,206	1,352,277,707	1,343,034,381
	9. Canada	76,001,754	74,458,396	76,195,669	75,343,000
	10. Other Countries	353,365,370	336,449,148	354,884,185	352,482,915
	11. Totals	1,777,798,366	1,658,927,750	1,783,357,561	1,770,860,296
Parent, Subsidiaries and Affiliates	12. Totals	11,702,987	11,702,987	11,781,663	11,702,987
	13. Total Bonds	2,055,846,586	1,897,233,251	2,062,102,680	2,043,637,625
PREFERRED STOCKS	14. United States	1,492,879	1,503,600	1,492,891	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries	4,177,600	4,177,600	4,029,714	
	17. Totals	5,670,479	5,681,200	5,522,605	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	5,670,479	5,681,200	5,522,605	
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals	78,156,797	78,156,799	78,940,330	
	25. Total Common Stocks	78,156,797	78,156,799	78,940,330	
	26. Total Stocks	83,827,276	83,837,999	84,462,935	
	27. Total Bonds and Stocks	2,139,673,862	1,981,071,250	2,146,565,615	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	926,114,295	2,007,557				XXX	928,121,852	30.6	418,273,104	14.2	928,121,852	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	926,114,295	2,007,557				XXX	928,121,852	30.6	418,273,104	14.2	928,121,852	
2. All Other Governments												
2.1 NAIC 1		16,183,411		3,973,310		XXX	20,156,721	0.7	20,649,335	0.7	3,609,064	16,547,657
2.2 NAIC 2	4,032,365	4,027,584				XXX	8,059,949	0.3	8,111,949	0.3		8,059,949
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	4,032,365	20,210,995		3,973,310		XXX	28,216,670	0.9	28,761,284	1.0	3,609,064	24,607,606
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1			6,998,654			XXX	6,998,654	0.2			6,998,654	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals			6,998,654			XXX	6,998,654	0.2			6,998,654	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		11,360,118	19,324,480	5,311,537		XXX	35,996,135	1.2	45,097,165	1.5	35,996,135	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		11,360,118	19,324,480	5,311,537		XXX	35,996,135	1.2	45,097,165	1.5	35,996,135	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	13,428,883	43,591,279	63,119,685	64,171,420	6,023,119	XXX	190,334,386	6.3	218,666,501	7.4	190,334,386	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5				1,830,586		XXX	1,830,586	0.1	1,830,586	0.1	1,830,586	
5.6 NAIC 6						XXX						
5.7 Totals	13,428,883	43,591,279	63,119,685	66,002,006	6,023,119	XXX	192,164,972	6.3	220,497,087	7.5	192,164,972	

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	103,114,444	537,572,091	353,082,393	124,441,185	24,809,077	XXX	1,143,019,190	37.7	1,228,771,037	41.8	408,089,402	734,929,788
6.2 NAIC 2	28,900,381	377,626,844	105,916,480	33,348,072	2,352,780	XXX	548,144,557	18.1	961,128,613	32.7	335,575,976	212,568,581
6.3 NAIC 3	533,785	12,586,095	40,395,116	1,213,509	316,617	XXX	55,045,122	1.8	13,460,705	0.5	6,670,372	48,374,750
6.4 NAIC 4		999,932				XXX	999,932	0.0	1,469,331	0.1		999,932
6.5 NAIC 5					4,000,000	XXX	4,000,000	0.1	4,498,325	0.2		4,000,000
6.6 NAIC 6						XXX						
6.7 Totals	132,548,610	928,784,962	499,393,989	159,002,766	31,478,474	XXX	1,751,208,801	57.8	2,209,328,011	75.2	750,335,750	1,000,873,051
7. Hybrid Securities												
7.1 NAIC 1		2,081,300				XXX	2,081,300	0.1	2,098,536	0.1		2,081,300
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		2,081,300				XXX	2,081,300	0.1	2,098,536	0.1		2,081,300
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	573,835	2,295,397	2,869,375	2,599,667	872,324	XXX	9,210,598	0.3				9,210,598
8.2 NAIC 2	47,264	189,059	236,335	106,355	326,818	XXX	905,831	0.0				905,831
8.3 NAIC 3	40,962	163,851	204,824	92,174	522,909	XXX	1,024,720	0.0				1,024,720
8.4 NAIC 4	34,907	139,633	174,550	159,067	53,681	XXX	561,838	0.0				561,838
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	696,968	2,787,940	3,485,084	2,957,263	1,775,732	XXX	11,702,987	0.4				11,702,987
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	4,937,137	25,927,992			3,176,139	XXX	34,041,268	1.1	14,114,704	0.5		34,041,268
10.2 NAIC 2	15,945,078	5,000,000	10,675,154			XXX	31,620,232	1.0				31,620,232
10.3 NAIC 3		9,791,840				XXX	9,791,840	0.3				9,791,840
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals	20,882,215	40,719,832	10,675,154		3,176,139	XXX	75,453,340	2.5	14,114,704	0.5		75,453,340
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,048,168,594	641,019,145	445,394,587	200,497,119	34,880,659		2,369,960,104	78.2	XXX	XXX	1,573,149,493	796,810,611
12.2 NAIC 2	(d) 48,925,088	386,843,487	116,827,969	33,454,427	2,679,598		588,730,569	19.4	XXX	XXX	335,575,976	253,154,593
12.3 NAIC 3	(d) 574,747	22,541,786	40,599,940	1,305,683	839,526		65,861,682	2.2	XXX	XXX	6,670,372	59,191,310
12.4 NAIC 4	(d) 34,907	1,139,565	174,550	159,067	53,681		1,561,770	0.1	XXX	XXX		1,561,770
12.5 NAIC 5	(d)			1,830,586	4,000,000		(c) 5,830,586	0.2	XXX	XXX	1,830,586	4,000,000
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	1,097,703,336	1,051,543,983	602,997,046	237,246,882	42,453,464		(b) 3,031,944,711	100.0	XXX	XXX	1,917,226,427	1,114,718,284
12.8 Line 12.7 as a % of Col. 7	36.2	34.7	19.9	7.8	1.4		100.0	XXX	XXX	XXX	63.2	36.8
13. Total Bonds Prior Year												
13.1 NAIC 1	499,244,469	631,168,069	505,334,293	262,681,499	49,242,052		XXX	XXX	1,947,670,382	66.3	1,159,516,961	788,153,421
13.2 NAIC 2	283,146,184	438,648,033	194,460,730	47,317,991	5,667,624		XXX	XXX	969,240,562	33.0	693,324,211	275,916,351
13.3 NAIC 3	274,140	10,374,111	1,499,332	622,902	690,220		XXX	XXX	13,460,705	0.5	3,685,964	9,774,741
13.4 NAIC 4		1,469,331					XXX	XXX	1,469,331	0.1	969,331	500,000
13.5 NAIC 5			498,325	1,830,586	4,000,000		XXX	XXX	(c) 6,328,911	0.2	2,328,911	4,000,000
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	782,664,793	1,081,659,544	701,792,680	312,452,978	59,599,896		XXX	XXX	(b) 2,938,169,891	100.0	1,859,825,378	1,078,344,513
13.8 Line 13.7 as a % of Col. 9	26.6	36.8	23.9	10.6	2.0		XXX	XXX	100.0	XXX	63.3	36.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	946,802,911	265,892,426	196,916,295	143,453,093	20,084,768		1,573,149,493	51.9	1,159,516,961	39.5	1,573,149,493	XXX
14.2 NAIC 2	16,067,992	215,078,476	78,315,087	25,381,842	732,579		335,575,976	11.1	693,324,211	23.6	335,575,976	XXX
14.3 NAIC 3	188,050	6,352,538	129,784				6,670,372	0.2	3,685,964	0.1	6,670,372	XXX
14.4 NAIC 4									969,331	0.0		XXX
14.5 NAIC 5				1,830,586			1,830,586	0.1	2,328,911	0.1	1,830,586	XXX
14.6 NAIC 6												XXX
14.7 Totals	963,058,953	487,323,440	275,361,166	170,665,521	20,817,347		1,917,226,427	63.2	1,859,825,378	63.3	1,917,226,427	XXX
14.8 Line 14.7 as a % of Col. 7	50.2	25.4	14.4	8.9	1.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	31.8	16.1	9.1	5.6	0.7		63.2	XXX	XXX	XXX	63.2	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	101,365,683	375,126,719	248,478,292	57,044,026	14,795,891		796,810,611	26.3	788,153,421	26.8	XXX	796,810,611
15.2 NAIC 2	32,857,096	171,765,011	38,512,882	8,072,585	1,947,019		253,154,593	8.3	275,916,351	9.4	XXX	253,154,593
15.3 NAIC 3	386,697	16,189,248	40,470,156	1,305,683	839,526		59,191,310	2.0	9,774,741	0.3	XXX	59,191,310
15.4 NAIC 4	34,907	1,139,565	174,550	159,067	53,681		1,561,770	0.1	500,000	0.0	XXX	1,561,770
15.5 NAIC 5					4,000,000		4,000,000	0.1	4,000,000	0.1	XXX	4,000,000
15.6 NAIC 6											XXX	
15.7 Totals	134,644,383	564,220,543	327,635,880	66,581,361	21,636,117		1,114,718,284	36.8	1,078,344,513	36.7	XXX	1,114,718,284
15.8 Line 15.7 as a % of Col. 7	12.1	50.6	29.4	6.0	1.9		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.4	18.6	10.8	2.2	0.7		36.8	XXX	XXX	XXX	XXX	36.8

(a) Includes $ 737,670,471 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 26,234,524 current year of bonds with Z designations and $ 38,367,516 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 5,830,586 current year, $ 6,328,910 prior year of bonds with 5GI designations and $ ..... current year, $ ..... prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 960,153,046 ; NAIC 2 $ 15,945,078 ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	926,114,295	2,007,557				XXX	928,121,852	30.6	418,273,104	14.2	928,121,852	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	926,114,295	2,007,557				XXX	928,121,852	30.6	418,273,104	14.2	928,121,852	
2. All Other Governments												
2.01 Issuer Obligations	4,032,365	20,210,995		3,973,310		XXX	28,216,670	0.9	28,761,284	1.0	3,609,064	24,607,606
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	4,032,365	20,210,995		3,973,310		XXX	28,216,670	0.9	28,761,284	1.0	3,609,064	24,607,606
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations			6,998,654			XXX	6,998,654	0.2			6,998,654	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals			6,998,654			XXX	6,998,654	0.2			6,998,654	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		11,360,118	19,324,480	5,311,537		XXX	35,996,135	1.2	45,097,165	1.5	35,996,135	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		11,360,118	19,324,480	5,311,537		XXX	35,996,135	1.2	45,097,165	1.5	35,996,135	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	310,000	2,861,702	30,357,864	38,587,426		XXX	72,116,992	2.4	82,156,103	2.8	72,116,992	
5.02 Residential Mortgage-Backed Securities	13,118,883	40,729,577	32,172,771	27,003,630	6,023,119	XXX	119,047,980	3.9	130,921,348	4.5	119,047,980	
5.03 Commercial Mortgage-Backed Securities						XXX			497,746	0.0		
5.04 Other Loan-Backed and Structured Securities			589,050	410,950		XXX	1,000,000	0.0	6,921,890	0.2	1,000,000	
5.05 Totals	13,428,883	43,591,279	63,119,685	66,002,006	6,023,119	XXX	192,164,972	6.3	220,497,087	7.5	192,164,972	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	37,922,791	590,381,767	190,841,150	102,756,331	19,113,020	XXX	941,015,059	31.0	1,392,220,382	47.4	625,249,618	315,765,441
6.02 Residential Mortgage-Backed Securities	12,785,447	44,375,808	41,340,721	41,723,016	9,807,062	XXX	150,032,054	4.9	165,172,909	5.6	46,473	149,985,581
6.03 Commercial Mortgage-Backed Securities	6,453,273	54,694,799	104,848,708	2,155,512	1	XXX	168,152,293	5.5	178,417,232	6.1	92,352,143	75,800,150
6.04 Other Loan-Backed and Structured Securities	75,387,099	239,332,588	162,363,410	12,367,907	2,558,391	XXX	492,009,395	16.2	473,517,488	16.1	32,687,516	459,321,879
6.05 Totals	132,548,610	928,784,962	499,393,989	159,002,766	31,478,474	XXX	1,751,208,801	57.8	2,209,328,011	75.2	750,335,750	1,000,873,051
7. Hybrid Securities												
7.01 Issuer Obligations		2,081,300				XXX	2,081,300	0.1	2,098,536	0.1		2,081,300
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		2,081,300				XXX	2,081,300	0.1	2,098,536	0.1		2,081,300
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	696,968	2,787,940	3,485,084	2,957,263	1,775,732	XXX	11,702,987	0.4				11,702,987
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	696,968	2,787,940	3,485,084	2,957,263	1,775,732	XXX	11,702,987	0.4				11,702,987

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	20,882,215	40,719,832	10,675,154		3,176,139	XXX	75,453,340	2.5	14,114,704	0.5		75,453,340
10.03 Totals	20,882,215	40,719,832	10,675,154		3,176,139	XXX	75,453,340	2.5	14,114,704	0.5		75,453,340
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	968,379,451	628,903,439	247,522,148	150,628,604	19,113,020	XXX	2,014,546,662	66.4	XXX	XXX	1,672,092,315	342,454,347
12.02 Residential Mortgage-Backed Securities	25,904,330	85,105,385	73,513,492	68,726,646	15,830,181	XXX	269,080,034	8.9	XXX	XXX	119,094,453	149,985,581
12.03 Commercial Mortgage-Backed Securities	6,453,273	54,694,799	104,848,708	2,155,512	1	XXX	168,152,293	5.5	XXX	XXX	92,352,143	75,800,150
12.04 Other Loan-Backed and Structured Securities	76,084,067	242,120,528	166,437,544	15,736,120	4,334,123	XXX	504,712,382	16.6	XXX	XXX	33,687,516	471,024,866
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	20,882,215	40,719,832	10,675,154		3,176,139	XXX	75,453,340	2.5	XXX	XXX		75,453,340
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,097,703,336	1,051,543,983	602,997,046	237,246,882	42,453,464		3,031,944,711	100.0	XXX	XXX	1,917,226,427	1,114,718,284
12.10 Line 12.09 as a % of Col. 7	36.2	34.7	19.9	7.8	1.4		100.0	XXX	XXX	XXX	63.2	36.8
13. Total Bonds Prior Year												
13.01 Issuer Obligations	717,488,586	663,317,329	364,342,733	198,083,799	25,374,127	XXX	XXX	XXX	1,968,606,574	67.0	1,600,381,757	368,224,817
13.02 Residential Mortgage-Backed Securities	28,521,998	82,761,017	69,798,320	86,802,250	28,210,672	XXX	XXX	XXX	296,094,257	10.1	130,976,565	165,117,692
13.03 Commercial Mortgage-Backed Securities	6,143,161	48,547,280	115,458,829	8,594,057	171,651	XXX	XXX	XXX	178,914,978	6.1	94,269,417	84,645,561
13.04 Other Loan-Backed and Structured Securities	30,511,048	272,919,214	152,192,798	18,972,872	5,843,446	XXX	XXX	XXX	480,439,378	16.4	24,197,577	456,241,801
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans		14,114,704				XXX	XXX	XXX	14,114,704	0.5	10,000,062	4,114,642
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	782,664,793	1,081,659,544	701,792,680	312,452,978	59,599,896		XXX	XXX	2,938,169,891	100.0	1,859,825,378	1,078,344,513
13.10 Line 13.09 as a % of Col. 9	26.6	36.8	23.9	10.6	2.0		XXX	XXX	100.0	XXX	63.3	36.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	946,274,913	407,004,548	162,127,377	141,891,249	14,794,227	XXX	1,672,092,314	55.1	1,600,381,757	54.5	1,672,092,314	XXX
14.02 Residential Mortgage-Backed Securities	13,126,216	40,751,957	32,189,252	27,003,909	6,023,119	XXX	119,094,453	3.9	130,976,565	4.5	119,094,453	XXX
14.03 Commercial Mortgage-Backed Securities	1,240,777	26,430,185	63,321,770	1,359,411		XXX	92,352,143	3.0	94,269,417	3.2	92,352,143	XXX
14.04 Other Loan-Backed and Structured Securities	2,417,048	13,136,751	17,722,767	410,950		XXX	33,687,516	1.1	24,197,577	0.8	33,687,516	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX			10,000,062	0.3		XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	963,058,954	487,323,441	275,361,166	170,665,519	20,817,346		1,917,226,426	63.2	1,859,825,378	63.3	1,917,226,426	XXX
14.10 Line 14.09 as a % of Col. 7	50.2	25.4	14.4	8.9	1.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	31.8	16.1	9.1	5.6	0.7		63.2	XXX	XXX	XXX	63.2	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	22,104,538	221,898,891	85,394,771	8,737,355	4,318,793	XXX	342,454,348	11.3	368,224,817	12.5	XXX	342,454,348
15.02 Residential Mortgage-Backed Securities	12,778,114	44,353,428	41,324,240	41,722,737	9,807,062	XXX	149,985,581	4.9	165,117,692	5.6	XXX	149,985,581
15.03 Commercial Mortgage-Backed Securities	5,212,496	28,264,614	41,526,938	796,101	1	XXX	75,800,150	2.5	84,645,561	2.9	XXX	75,800,150
15.04 Other Loan-Backed and Structured Securities	73,667,019	228,983,777	148,714,777	15,325,170	4,334,123	XXX	471,024,866	15.5	456,241,801	15.5	XXX	471,024,866
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	20,882,215	40,719,832	10,675,154		3,176,139	XXX	75,453,340	2.5	4,114,642	0.1	XXX	75,453,340
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	134,644,382	564,220,542	327,635,880	66,581,363	21,636,118		1,114,718,285	36.8	1,078,344,513	36.7	XXX	1,114,718,285
15.10 Line 15.09 as a % of Col. 7	12.1	50.6	29.4	6.0	1.9		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.4	18.6	10.8	2.2	0.7		36.8	XXX	XXX	XXX	XXX	36.8

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired	308,022,407	308,022,407			
3. Accrual of discount	2,653,458	2,653,458			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	10,054	10,054			
6. Deduct consideration received on disposals	237,740,841	237,740,841			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	72,945,078	72,945,078			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	72,945,078	72,945,078			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		43,397,791
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	82,994,308	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		82,994,308
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17		
	3.2 Section 2, Column 19		
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		151,682,111
6.	Considerations received/(paid) on terminations, Section 2, Column 15		151,682,111
7.	Amortization:		
	7.1 Section 1, Column 19	(45,308,352)	
	7.2 Section 2, Column 21	(37,121,870)	(82,430,222)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	1,318,307	
	9.2 Section 2, Column 20		1,318,307
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		45,280,184
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		45,280,184

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges:	
	3.11 Section 1, Column 15, current year minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other:	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item:	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
	4.22 Amount recognized (Section 2, Column 16)	
	4.23 SSAP No. 108 Adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	45,280,184	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		45,280,184
4.	Part D, Section 1, Column 6	45,280,185	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	107,455,869	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		107,455,869
10.	Part D, Section 1, Column 9	107,455,869	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	147,762	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	147,762	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	699,204,894	699,204,894		
2. Cost of cash equivalents acquired	10,497,257,098	9,685,345,172	584,011,926	227,900,000
3. Accrual of discount	41,954,846	41,954,846		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals	28,968	28,968		
6. Deduct consideration received on disposals	10,233,292,760	9,501,380,834	584,011,926	147,900,000
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,005,153,046	925,153,046		80,000,000
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,005,153,046	925,153,046		80,000,000

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Perpetual money market

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
A751107 - Residential		HOUSTON	TX	09/03/2024	09/09/2024	183,750		183,750	210,078							6,480
A921235 - Residential		SAN FRANCISCO	CA	10/01/2024	10/26/2024	2,005,990		2,005,990	1,873,635							66,177
A750962 - Residential		HOUSTON	TX	10/01/2024	10/08/2024	193,500		193,500	216,286							8,118
A750950 - Residential		KATY	TX	10/01/2024	10/08/2024	187,500		187,500	225,801							7,495
0599999. Properties held for sale						2,570,740		2,570,740	2,525,800							88,270
0699999 - Totals						2,570,740		2,570,740	2,525,800							88,270

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
A751107 - Residential	HOUSTON	TX	09/03/2024	Internal Transfer	183,750		183,750	
A921235 - Residential	SAN FRANCISCO	CA	10/01/2024	Internal Transfer	2,005,990		2,005,990	
A750962 - Residential	HOUSTON	TX	10/01/2024	Internal Transfer	193,500		193,500	
A750950 - Residential	KATY	TX	10/01/2024	Internal Transfer	187,500		187,500	
0299999. Acquired by Internal Transfer					2,570,740		2,570,740	
0399999 - Totals					2,570,740		2,570,740	

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
AG1025		UMATILLA	OR		07/30/2020	7.000	1,500,000						3,768,750	04/01/2020
AG1026		HARTLEY	TX		09/14/2020	4.970	933,225						3,230,045	02/26/2024
AG1029		JACKSONVILLE	IL		09/03/2020	5.000	444,172						767,500	07/29/2020
AG1033		CARROLL	NE		12/01/2020	4.550	2,715,546						6,150,000	10/19/2020
AG1034		WAPATO	WA		12/17/2020	4.350	2,642,677						10,543,636	11/20/2020
AG1035		WAPATO	WA		12/17/2020	4.350	2,394,216						14,497,500	11/20/2020
AG1036		BUHL	ID		02/03/2021	5.000	1,205,771						2,350,000	12/20/2020
AG1037		SACO	MT		12/23/2020	4.500	2,819,431						11,376,404	10/20/2020
AG1038		SACO	MT		12/23/2020	4.500	1,058,814						8,100,000	10/20/2020
AG1039		SACO	MT		12/23/2020	4.500	938,166						8,100,000	10/20/2020
AG1040		SACO	MT		12/23/2020	4.500	247,170						8,100,000	10/20/2020
AG1042		WHEATLAND	WY		02/25/2021	4.600	2,848,184						6,820,000	01/18/2021
AG1101		PERSHING	NV		10/31/2022	5.900	4,943,198						9,567,861	07/20/2022
AG1102		LOS BANOS	CA		08/18/2022	5.890	4,050,000						6,750,000	07/28/2022
AG1107		GAINES	TX		03/31/2023	6.600	1,953,887						3,333,332	11/10/2022
AG1112		TULARE	CA		12/29/2022	6.350	1,463,900						3,050,000	11/17/2022
AG1114		TULARE	CA		01/26/2023	6.350	3,231,446						6,730,000	11/17/2022
AG1117		PARADISE VALLEY	NV		02/21/2023	6.860	1,967,561						3,476,444	10/06/2022
AG1119		WAPATO	WA		03/29/2023	6.590	875,000						3,333,333	03/10/2023
AG1125		UNINCORPORATED	TX		08/04/2023	8.380	4,000,000						9,300,000	10/02/2022
AG1126		WHEATLAND	WY		03/01/2024	9.260	900,000						2,473,207	02/16/2024
AG1128		DALHART	TX		06/20/2024	7.450	5,000,000						8,333,333	02/20/2024
0199999. Mortgages in good standing - Farm Mortgages							48,132,365						140,151,344	XXX
A170858		BERKELEY TOWNSHIP	NJ		03/31/2023	10.750	1,003,548				167,425		6,759,000	03/31/2023
A210398		RICHMOND	VA		12/23/2022	12.750	480,987						650,000	12/29/2022
A210412		RICHMOND	VA		01/27/2023	13.000	157,500						235,000	01/20/2023
A210415		RICHMOND	VA		01/27/2023	13.000	105,000						140,000	01/20/2023
A240044		GREAT CACAPON	WV		08/31/2023	10.500	121,225						240,000	08/25/2023
A240045		GREAT CACAPON	WV		08/31/2023	10.500	59,200						200,000	08/26/2023
A303624		ATLANTA	GA		05/17/2023	11.500	280,000						400,000	05/12/2023
A321664		HUDSON	FL		05/19/2023	11.000	341,250						455,000	05/19/2023
A430662		URBANA	OH		01/05/2022	14.150	144,000						215,000	12/19/2021
A630577		SAINT LOUIS	MO		01/23/2023	11.750	114,250						200,000	01/03/2023
A630643		SAINT CHARLES	MO		08/30/2023	11.250	217,500						290,000	08/29/2023
A751098		AUSTIN	TX		01/13/2023	11.750	1,448,899						2,100,000	01/17/2023
A751113		AUSTIN	TX		03/20/2023	11.000	1,106,626						1,700,000	03/06/2023
A751168		DALLAS	TX		05/30/2023	11.000	693,750						925,000	05/16/2023
A800152		PEYTON	CO		01/31/2023	12.500	825,000						1,100,000	01/23/2023
A800155		PEYTON	CO		01/31/2023	12.500	881,250						1,175,000	01/23/2023
A800160		PEYTON	CO		01/31/2023	12.500	876,400						1,175,000	02/01/2023
A800161		PEYTON	CO		01/31/2023	12.500	774,228				1,414		1,100,000	01/23/2023
A800163		PEYTON	CO		01/31/2023	12.750	848,799						1,175,000	02/02/2023
A800185		DENVER	CO		05/17/2023	13.000	850,000						1,400,000	04/25/2023
A850435		SEDONA	AZ		04/14/2022	12.000	460,863						1,400,000	04/14/2022
A850527		PHOENIX	AZ		05/16/2023	11.000	145,350						290,000	04/05/2023
A880760		LAS VEGAS	NV		09/05/2023	10.250	350,000						6,400,000	06/02/2023
A881314		HENDERSON	NV		05/24/2023	10.750	5,139,482						8,100,000	05/04/2023
A881315		HENDERSON	NV		05/31/2023	10.750	5,442,285				58,480		10,000,000	05/04/2023
A919347		BURLINGAME	CA		09/29/2023	10.750	3,373,410				280,295		5,550,000	07/27/2023
A920527		LOS ANGELES	CA		09/30/2022	10.500	1,135,000						2,000,000	06/27/2022
A921135		SANTA MONICA	CA		05/30/2023	10.750	9,631,439				365,419		15,000,000	05/10/2023
A921198		LOS ANGELES	CA		01/18/2023	11.250	2,350,500						3,500,000	01/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A921201		LOS ANGELES	CA		01/05/2023	13.000	1,944,627				9,357		2,725,000	12/20/2022
A921246		LAKE ARROWHEAD	CA		02/13/2023	14.500	186,149						310,000	12/22/2022
A921312		ARROW BEAR PARK	CA		01/31/2023	14.500	88,975						360,000	01/26/2023
A921314		LOS ANGELES	CA		02/01/2023	13.000	2,148,805				44,712		3,400,000	01/31/2023
A921355		COSTA MESA	CA		02/28/2023	11.000	1,387,500						1,850,000	02/07/2023
A921377		PALM SPRINGS	CA		02/14/2023	12.000	705,500						1,250,000	02/09/2023
A921396		WOODLAND HILLS	CA		04/20/2023	10.500	2,066,879				79,349		2,950,000	04/20/2023
A921405		LOS ANGELES	CA		08/21/2023	10.750	1,019,675				94,215		3,000,000	02/27/2023
A921419		SAN DIEGO	CA		03/09/2023	11.250	315,000						525,001	03/02/2023
A921466		LOS ANGELES	CA		03/23/2023	10.500	1,454,787				75,016		2,600,000	03/16/2023
A921467		LOS ANGELES	CA		03/31/2023	10.750	1,183,918				68,839		1,750,000	03/16/2023
A921477		PALO ALTO	CA		04/28/2023	10.500	6,449,312				468,244		16,500,000	04/16/2023
A921483		SACRAMENTO	CA		03/23/2023	11.000	498,425				19,809		800,000	03/23/2023
A921595		LOS ALTOS	CA		04/19/2023	10.250	1,790,748				96,821		6,500,000	04/12/2023
A921608		MILL VALLEY	CA		05/17/2023	10.750	1,954,165						3,000,000	04/29/2023
A921707		RUNNING SPRINGS	CA		05/26/2023	12.500	303,749						610,000	05/18/2023
A921728		SACRAMENTO	CA		05/19/2023	11.000	878,200				15,689		1,275,000	05/17/2023
A921742		CAMERON PARK	CA		08/09/2023	10.250	2,411,494						7,355,001	06/27/2023
A921745		CRESTLINE	CA		05/25/2023	13.250	318,750						475,000	05/21/2023
A921755		LOS ANGELES	CA		05/31/2023	11.500	1,122,380						1,550,000	05/24/2023
A921773		WEST HOLLYWOOD	CA		05/24/2023	10.500	3,426,667						7,317,399	05/22/2023
A921899		SAN CLEMENTE	CA		09/06/2023	10.500	2,275,490						3,850,000	08/24/2023
A921902		LOS ANGELES	CA		08/03/2023	10.250	2,017,438				148,697		2,850,000	07/13/2023
A921919		MOUNTAIN VIEW	CA		08/10/2023	10.250	8,450,387						16,600,000	07/17/2023
A921949		LOS ANGELES	CA		08/22/2023	10.250	3,191,364				240,929		5,200,000	08/04/2023
A921962		RIMFOREST	CA		08/04/2023	12.250	199,575						400,000	07/28/2023
A922022		HIDDEN HILLS	CA		08/29/2023	10.250	6,949,223				305,834		16,500,001	08/24/2023
A922096		NEWPORT BEACH	CA		09/01/2023	11.250	570,000						850,000	08/24/2023
A922100		FULLERTON	CA		08/24/2023	10.750	823,500						1,200,000	08/21/2023
A922119		LOS ANGELES	CA		09/08/2023	12.250	832,000						1,115,000	08/30/2023
A922139		LOS ANGELES	CA		09/12/2023	10.250	3,264,650				256,022		5,000,000	09/08/2023
A922152		REDONDO BEACH	CA		09/28/2023	10.000	1,940,337				102,629		5,555,000	09/25/2023
A980304		KIRKLAND	WA		05/23/2023	11.500	1,980,944						3,000,000	05/23/2023
BM00023		VARIOUS	CA		02/27/2024	8.640	16,856,573				274,942		23,752,500	12/02/2024
BM00040		WOOLWICH	NJ		12/02/2024	8.640	904,480				9,045		3,675,000	10/28/2024
BM00041		WAYNE	NJ		12/11/2024	8.640	365,400						1,762,500	12/12/2024
P2002017883		LYNN	MA		03/04/2020	5.250	337,928		(167)				450,000	10/21/2020
P2007018556		FRIENDSWOOD	TX		07/30/2020	5.750	823,121		(876)				1,355,000	08/31/2020
P2007018564		JUPITER	FL		08/10/2020	5.500	534,331		(447)				935,000	09/18/2020
P2007018565		KINGWOOD	TX		08/19/2020	5.875	173,025		(140)				298,000	09/18/2020
P2008018575		TOMBALL	TX		08/25/2020	6.625	344,404		(273)				450,000	09/18/2020
P2008018580		COVENTRY	CT		09/16/2020	6.750	233,101		(172)				373,000	09/30/2020
P2008018581		MATTHEWS	NC		09/11/2020	5.625	458,529		(255)				566,000	09/30/2020
P2008018582		JACKSON	NJ		09/29/2020	6.625	210,781		(209)				275,000	10/30/2020
P2008802568		WINNETKA	CA		08/01/2020	5.750	658,794		(357)				1,090,000	08/31/2020
P2008802569		LOS ANGELES	CA		08/13/2020	4.750	1,099,218		(243)				1,850,000	09/18/2020
P2008802570		OAKLAND	CA		08/01/2020	5.750	453,149		(197)				1,098,000	08/31/2020
P2008802571		SAN FRANCISCO	CA		08/01/2020	4.990	511,805		(153)				673,000	08/31/2020
P2008802577		LOS ANGELES	CA		08/24/2020	4.500	1,457,000						2,145,000	09/18/2020
P2008802579		LOS ANGELES	CA		09/15/2020	5.625	1,281,820		(139)				1,825,000	10/30/2020
P2009018595		CHALFONT	PA		09/23/2020	6.375	431,309		(13,175)				865,000	10/21/2020
P2009020007		LAGUNA HILLS	CA		09/22/2020	4.990	2,073,187		(320)				2,800,000	10/30/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009020008		OAKLAND	CA		10/03/2020	4.750	759,786						1,350,000	11/25/2020
P2009020011		SEBRING	FL		10/01/2020	6.125	163,267		(170)				210,000	10/30/2020
P2009020013		CRESTLINE	CA		09/30/2020	5.500	219,320		(246)				285,000	10/30/2020
P2009020014		ROCHESTER HILLS	MI		10/02/2020	5.875	1,161,454		(1,230)				1,710,000	10/30/2020
P2009020019		DENISON	TX		10/02/2020	5.990	1,455,761		(1,536)				2,420,000	10/30/2020
P2009020023		BRYANT	AR		10/06/2020	5.500	217,188		(240)				355,000	10/30/2020
P2009020029		GLENDORA	CA		09/28/2020	4.750	1,004,160		(78)				1,292,000	11/25/2020
P2009020032		EDGEWATER	NJ		10/29/2020	5.375	1,084,522		(1,126)				1,415,000	11/25/2020
P2009020036		LOS ALAMITOS	CA		10/07/2020	4.875	802,603		(408)				1,070,000	11/25/2020
P2009020043		PASADENA	CA		10/21/2020	5.500	654,565		(379)				940,000	11/25/2020
P2009020046		KISSIMMEE	FL		10/23/2020	5.625	426,930		(427)				771,000	11/25/2020
P2009020047		EATON RAPIDS	MI		10/15/2020	6.375	186,382		(157)				250,000	11/12/2020
P2009020050		CROSSLAKE	MN		10/30/2020	5.875	623,852		(900)				1,045,000	11/25/2020
P2009020051		VISTA	CA		10/27/2020	5.625	564,935		(439)				735,000	11/25/2020
P2009020052		PORT ORANGE	FL		10/30/2020	6.125	496,502		(581)				620,000	11/25/2020
P2009020143		LONG BEACH	CA		10/20/2020	5.875	1,075,775						1,316,000	11/12/2020
P2009020144		LOS ANGELES	CA		10/24/2020	5.750	1,314,354						1,610,000	11/12/2020
P2009020146		PEORIA	AZ		10/27/2020	6.250	215,335		(275)				275,000	11/12/2020
P2009020149		THE WOODLANDS	TX		10/30/2020	6.875	719,835						1,250,000	11/12/2020
P2009020151		HAPEVILLE	GA		11/06/2020	5.500	312,360		(287)				414,000	11/25/2020
P2009020181		LOS ANGELES	CA		11/12/2020	5.990	882,100						1,215,000	11/25/2020
P2009022924		TAMPA	FL		11/09/2021	5.250	161,834		(251)				241,000	12/21/2021
P2009022925		HOLBROOK	NY		11/01/2021	5.125	311,856		(463)				460,000	12/21/2021
P2009022926		SKILLMAN	NJ		11/03/2021	5.250	977,418		(1,432)				1,315,000	12/21/2021
P2009022927		ARLINGTON	TX		11/01/2021	4.625	277,587		(435)				352,000	12/21/2021
P2009022928		ELMONT	NY		11/04/2021	4.250	294,731		(480)				590,000	12/21/2021
P2009022929		CLAY	NY		11/02/2021	5.125	256,982		(380)				324,000	12/21/2021
P2009022930		COVINGTON	GA		11/01/2021	5.000	150,331		(251)				641,000	12/21/2021
P2009022932		CEDARHURST	NY		11/03/2021	4.625	990,842		(1,547)				1,270,000	12/21/2021
P2009022934		MONTEBELLO	CA		11/01/2021	4.875	197,880		(301)				689,000	12/21/2021
P2009022935		LONG BEACH	CA		11/12/2021	5.000	761,393		(1,141)				1,025,000	12/21/2021
P2009022936		ROSEMEAD	CA		11/22/2021	5.125	582,176		(861)				734,000	12/21/2021
P2009022937		ALBANY	NY		11/03/2021	4.875	190,451		(289)				280,000	12/21/2021
P2009022939		HOLLIS	NY		11/01/2021	5.625	423,517		(593)				850,794	12/21/2021
P2009022940		VALLEY STREAM	NY		11/05/2021	5.250	456,523		(666)				575,000	12/21/2021
P2009022942		STATEN ISLAND	NY		11/05/2021	5.250	543,858		(793)				685,000	12/21/2021
P2009022944		CLEBURNE	TX		11/04/2021	5.250	215,164						300,000	12/21/2021
P2009022946		BERWYN	IL		11/03/2021	5.500	183,842		(383)				260,000	12/21/2021
P2009022948		NUTLEY	NJ		11/05/2021	4.375	362,028		(580)				525,000	12/21/2021
P2009022949		PHILADELPHIA	PA		11/05/2021	5.375	137,817		(229)				185,000	12/21/2021
P2009022950		CHARLOTTE	NC		11/04/2021	5.250	424,765		(620)				538,000	12/21/2021
P2009022952		TACOMA	WA		11/09/2021	4.500	246,051		(407)				338,000	12/21/2021
P2009022953		HOLLYWOOD	FL		11/09/2021	5.125	468,457		(693)				675,000	12/21/2021
P2009022955		CEDAR KNOLLS	NJ		11/09/2021	5.250	311,658		(480)				410,000	12/21/2021
P2009022956		VERONA	NJ		11/09/2021	4.625	238,815		(939)				485,000	12/21/2021
P2009022957		BOYERTOWN	PA		11/09/2021	5.250	104,207		(152)				165,000	12/21/2021
P2009022958		JACKSONVILLE	FL		11/10/2021	4.750	207,554		(320)				302,000	12/21/2021
P2009022961		NEW HYDE PARK	NY		11/10/2021	4.875	723,170		(1,101)				1,153,000	12/21/2021
P2009022963		QUEENS VILLAGE	NY		11/10/2021	4.625	519,708		(811)				658,000	12/21/2021
P2009022964		GARDEN CITY	NY		11/10/2021	5.625	937,771		(1,327)				1,880,000	12/21/2021
P2009022965		GERMANTOWN	MD		11/10/2021	5.125	332,557		(495)				420,000	12/21/2021
P2009022969		CAMARILLO	CA		11/12/2021	5.750	558,545		(586)				720,000	12/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009022971		FISHERS	IN		11/12/2021	5.125	281,670		(488)				405,000	12/21/2021
P2009022973		STATEN ISLAND	NY		11/12/2021	4.375	361,776		(954)				625,000	12/21/2021
P2009022974		PISCATAWAY	NJ		11/12/2021	5.250	412,856		(602)				520,000	12/21/2021
P2009022975		MIAMI GARDENS	FL		11/12/2021	5.375	233,498		(341)				295,000	12/21/2021
P2009022976		BETHESDA	MD		11/12/2021	5.250	942,820		(1,375)				1,800,000	12/21/2021
P2009022977		BRONX	NY		11/15/2021	4.875	410,601		(624)				625,000	12/21/2021
P2009022978		HONOLULU	HI		11/15/2021	5.000	733,516		(1,258)				1,035,000	12/21/2021
P2009022979		LOWER LAKE	CA		11/15/2021	5.250	717,814		(1,088)				987,000	12/21/2021
P2009022980		BURLINGTON	MA		11/15/2021	4.625	1,082,068		(1,689)				1,370,000	12/21/2021
P2009022981		WOODSTOCK	NY		11/15/2021	5.375	509,626		(733)				855,000	12/21/2021
P2009022982		YONKERS	NY		11/15/2021	5.250	556,261		(965)				840,000	12/21/2021
P2009022983		ANAHEIM	CA		11/15/2021	4.875	422,178		(685)				885,000	12/21/2021
P2009022985		STOUGHTON	MA		11/15/2021	5.125	475,893		(704)				600,000	12/21/2021
P2009022986		KISSIMMEE	FL		11/16/2021	5.000	346,650		(520)				500,000	12/21/2021
P2009022987		EASTON	PA		11/16/2021	4.500	162,231		(257)				235,000	12/21/2021
P2009022988		EASTON	PA		11/16/2021	4.500	164,311		(268)				240,000	12/21/2021
P2009022989		TAMPA	FL		11/16/2021	5.250	465,818		(490)				609,000	12/21/2021
P2009022990		MIRAMAR	FL		11/16/2021	5.125	586,935		(868)				740,000	12/21/2021
P2009022991		MIAMI	FL		11/16/2021	5.250	233,422		(340)				392,000	12/21/2021
P2009022992		MIDDLETOWN	NY		11/16/2021	5.250	388,548		(567)				565,000	12/21/2021
P2009022993		MAYS LANDING	NJ		11/16/2021	4.750	177,113		(273)				256,000	12/21/2021
P2009022995		QUEENSBURY	NY		11/17/2021	4.750	169,403		(1,255)				365,000	12/21/2021
P2009022996		DEMAREST	NJ		11/17/2021	5.375	2,142,815		(3,083)				2,920,000	12/21/2021
P2009022997		WAYNE	NJ		11/17/2021	5.500	249,840		(354)				335,000	12/21/2021
P2009022998		YONKERS	NY		11/17/2021	4.750	459,100		(1,343)				800,000	12/21/2021
P2009022999		WHEATLEY HEIGHTS	NY		11/17/2021	4.750	405,163		(622)				549,000	12/21/2021
P2009023000		LAKE GROVE	NY		11/18/2021	4.750	600,918		(926)				760,000	12/21/2021
P2009023001		CATHEDRAL CITY	CA		11/18/2021	5.125	312,305		(462)				420,000	12/21/2021
P2009023002		JAMAICA	NY		11/18/2021	4.750	588,752		(908)				950,000	12/21/2021
P2009023003		LEXINGTON	MA		11/18/2021	5.250	1,842,220		(2,687)				2,605,000	12/21/2021
P2009023004		PFAFFTOWN	NC		11/18/2021	4.750	254,995		(393)				322,500	12/21/2021
P2009023005		HOUSTON	TX		11/18/2021	5.375	166,895		(240)				210,000	12/21/2021
P2009023006		KISSIMMEE	FL		11/19/2021	5.375	315,074		(549)				460,000	12/21/2021
P2009023007		GRASS VALLEY	CA		11/19/2021	5.000	158,469		(238)				500,000	12/21/2021
P2009023008		LYNNFIELD	MA		11/19/2021	5.000	397,756		(596)				540,000	12/21/2021
P2009023009		FUQUAY VARINA	NC		11/19/2021	5.125	263,680		(395)				605,000	12/21/2021
P2009023010		NEW YORK	NY		11/19/2021	5.375	854,146		(1,260)				1,085,000	12/21/2021
P2009023011		PROVIDENCE	RI		11/19/2021	5.375	228,789		(335)				395,000	12/21/2021
P2009023012		NUTLEY	NJ		11/19/2021	4.625	462,051		(721)				585,000	12/21/2021
P2009023014		NAZARETH	PA		11/22/2021	4.125	131,849		(566)				250,000	12/21/2021
P2009023015		JAMAICA	NY		11/22/2021	4.875	60,718		(10,262)				1,000,000	12/21/2021
P2009023017		PUNTA GORDA	FL		11/23/2021	4.625	228,064		(356)				330,000	12/21/2021
P2009023018		MCHENRY	MD		11/24/2021	4.875	131,590		(200)				230,000	12/21/2021
P2009023019		BROOKLYN	NY		11/24/2021	5.250	1,097,245		(1,604)				1,475,000	12/21/2021
P2009023020		SEATTLE	WA		11/24/2021	4.875	377,325		(432)				520,000	12/21/2021
P2009023023		RIVIERA BEACH	FL		11/29/2021	5.250	125,007		(183)				185,000	12/21/2021
P2009023024		WINTER GARDEN	FL		11/29/2021	4.375	416,753		(1,816)				640,000	12/21/2021
P2009023025		VILAS	NC		11/30/2021	5.250	541,873		(790)				780,000	12/21/2021
P2009023026		CENTER MORICHES	NY		11/30/2021	5.000	1,480,692		(2,220)				2,600,000	12/21/2021
P2009023353		PLAINFIELD	NJ		02/14/2022	7.625	327,844		(677)				355,000	12/08/2021
P2009023357		ZEBULON	NC		02/16/2022	7.875	194,857		(352)				261,000	12/08/2021
P2009023373		SUGAR GROVE	IL		02/11/2022	7.250	182,823		(292)				210,000	12/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2009023407		WOODBRIDGE	VA		02/03/2022	6.500	362,858		(707)				430,000	12/30/2021
P2009023422		DELANO	CA		02/08/2022	6.375	419,447		(452)				560,000	01/05/2022
P2009023442		EAST HADDAM	CT		02/16/2022	7.125	246,010		(443)				305,000	01/10/2022
P2009023445		SOUTHINGTON	CT		02/16/2022	8.500	215,558		(1,445)				400,000	01/20/2022
P2009023448		LAS VEGAS	NV		02/17/2022	5.990	213,842		(484)				320,000	10/20/2021
P2009023449		ODESSA	TX		02/03/2022	7.500	157,839						185,000	01/07/2022
P2009023456		SAN MARCOS	CA		02/04/2022	3.500	467,356		(362)				825,000	01/24/2022
P2009023462		GILLETTE	NJ		02/09/2022	5.125	303,578		(340)				415,000	11/24/2021
P2009023471		BRANDYWINE	MD		02/14/2022	7.375	235,654		(438)				293,500	01/11/2022
P2009023478		DANBURY	CT		02/09/2022	7.375	277,254		(466)				325,000	01/18/2022
P2009023486		CHARLOTTE	NC		02/15/2022	5.875	359,928		(739)				477,000	01/24/2022
P2009023488		LADSON	SC		02/14/2022	5.875	212,326		(561)				375,000	01/06/2022
P2009023491		NORWALK	CA		02/04/2022	5.125	539,980		(461)				695,000	01/21/2022
P2009023510		TOMBALL	TX		02/11/2022	6.990	262,131		(394)				305,000	01/17/2022
P2009023524		WILTON	CA		02/09/2022	4.990	527,480		(573)				620,000	01/08/2022
P2009023532		MIAMI	FL		02/14/2022	6.125	330,102		(350)				510,000	01/06/2022
P2009023543		WEST HAVEN	CT		02/15/2022	7.625	234,725		(479)				252,000	01/11/2022
P2009023569		WENDELL	NC		04/22/2022	7.625	319,881		(520)				345,000	04/22/2022
P2009023606		ORLANDO	FL		04/14/2022	6.500	220,116		(388)				331,000	04/14/2022
P2009023859		SEASIDE HEIGHTS	NJ		04/06/2022	6.250	288,366		(519)				440,000	04/06/2022
P2009023863		HUNTINGTON BEACH	CA		03/23/2022	5.125	1,034,954		(1,059)				1,500,000	03/23/2022
P2009023897		SACRAMENTO	CA		04/08/2022	6.990	589,108		(972)				680,000	04/08/2022
P2009024024		SALINAS	CA		04/13/2022	7.125	588,820		(701)				685,000	04/13/2022
P2009024035		CHICAGO	IL		04/21/2022	7.250	228,918		(294)				265,000	04/21/2022
P2009024039		WALDORF	MD		04/13/2022	6.625	332,562		(342)				420,000	04/13/2022
P2009024048		BALTIMORE	MD		04/11/2022	6.990	198,387		(226)				264,000	04/11/2022
P2009024069		SUMMERVILLE	SC		04/22/2022	7.875	255,179		(415)				290,000	04/22/2022
P2009024116		NEWARK	NJ		04/19/2022	7.250	422,886		(655)				550,000	04/19/2022
P2009024252		MODESTO	CA		04/18/2022	6.875	479,099		(721)				790,000	04/18/2022
P2009024255		FAIRFIELD	CA		04/14/2022	7.125	731,585		(1,052)				905,000	04/14/2022
P2009025084		WAKE FOREST	NC		10/17/2022	8.375	470,106		(383)				610,000	10/05/2022
P2009025166		INGLEWOOD	CA		10/27/2022	10.250	225,049		(149)				750,000	09/21/2022
P2009025231		HAMILTON	NJ		12/09/2022	9.750	161,872		(129)				245,000	10/27/2022
P2009025245		FREDERICKSBURG	VA		11/15/2022	9.875	383,715		(42)				515,000	09/25/2022
P2009025335		SANTA BARBARA	CA		12/16/2022	9.990	895,891		(882)				1,185,000	11/29/2022
P2009025354		BOCA RATON	FL		01/13/2023	9.250	540,760		(460)				810,000	12/31/2022
P2009025395		BAXLEY	GA		01/26/2023	8.625	119,331		(82)				150,000	01/06/2023
P2009025409		HOWELL	NJ		01/31/2023	8.375	288,123		(306)				468,000	12/27/2022
P2009025418		WOODBRIDGE	VA		02/03/2023	8.375	256,263		(275)				470,000	01/09/2023
P2009025423		BLUE RIDGE	GA		01/30/2023	9.250	237,031		(272)				340,000	01/18/2023
P2009025427		ANNANDALE	VA		01/27/2023	8.125	314,524		(373)				884,500	01/10/2023
P2009025436		PENNSAUKEN	NJ		01/27/2023	8.990	205,312		(220)				276,000	12/23/2022
P2009025438		WALDORF	MD		02/10/2023	9.125	202,232		(193)				359,000	01/19/2023
P2009025442		WEST HAVEN	CT		01/30/2023	9.990	174,180						240,000	11/21/2022
P2009025444		BETHESDA	MD		01/31/2023	7.990	177,628		(113)				226,000	01/12/2023
P2009025449		HARLEYSVILLE	PA		02/02/2023	8.625	438,118		(547)				608,000	01/10/2023
P2009027269		SIMI VALLEY	CA		10/01/2024	6.875	613,004		(27)				938,000	09/19/2024
P2010802584		COVENTRY	CT		10/09/2020	5.750	325,651		(293)				450,000	11/12/2020
P2010802586		MILFORD	PA		10/20/2020	8.750	83,914		(1,638)				336,000	11/12/2020
P2010802588		BALTIMORE	MD		10/27/2020	7.000	83,946		(162)				148,000	11/25/2020
P2010880039		WEST HILLS	CA		09/22/2020	4.999	342,489		(2,248)				1,025,000	11/12/2020
P2010880046		STUDIO CITY	CA		09/25/2020	6.375	317,147		(557)				399,000	11/12/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P2010880050		SAN BERNARDINO	CA		09/29/2020	6.375	388,498		(763)				500,000	11/12/2020
P2010880052		PLANT CITY	FL		09/25/2020	5.000	224,912		(522)				370,000	11/12/2020
P2010880053		KENNEWICK	WA		09/25/2020	6.875	198,407		(330)				269,000	11/12/2020
P2010880056		COLORADO SPRINGS	CO		09/28/2020	5.249	149,453		(294)				255,000	11/12/2020
P2010880058		SACRAMENTO	CA		10/01/2020	6.125	248,630		(518)				370,000	11/12/2020
P2010880061		DAWSONVILLE	GA		10/05/2020	5.875	317,755		(593)				379,000	11/12/2020
P2010880063		BROOKSVILLE	FL		09/23/2020	6.625	210,946		(440)				296,500	11/12/2020
P2010880068		HALLANDALE BEACH	FL		09/25/2020	5.875	177,936		(329)				545,000	11/12/2020
P2010880069		WHITE PLAINS	MD		09/23/2020	7.250	337,337		(535)				447,200	11/12/2020
P2010880071		SAN PABLO	CA		09/25/2020	6.500	339,466		(588)				525,000	11/12/2020
P2010880072		RICHMOND	CA		09/25/2020	6.500	366,624		(635)				567,000	11/12/2020
P2010880073		RICHMOND	CA		09/25/2020	6.500	520,515		(902)				805,000	11/12/2020
P2010880074		RICHMOND	CA		09/25/2020	6.500	477,840		(828)				739,000	11/12/2020
P4210914008		PAROWAN	UT		02/08/2022	4.125	265,241		(267)				341,000	01/10/2022
P4211215407		MAULDIN	SC		03/08/2022	5.625	107,767		(163)				160,000	01/04/2022
P4211215655		DETROIT	MI		02/23/2022	5.625	257,567		(304)				400,000	01/27/2022
P4220115771		WINTER HAVEN	FL		02/08/2022	4.375	272,738		(241)				400,000	01/25/2022
P4220115791		SANTA ROSA BEACH	FL		02/25/2022	5.990	851,650		(1,160)				945,000	01/24/2022
P4220115846		STERLING HEIGHTS	MI		02/24/2022	5.625	243,627		(219)				355,000	01/26/2022
P4220115875		LAUREL	MD		02/28/2022	5.990	126,482		(213)				215,000	01/26/2022
P4220115966		ARVADA	CO		03/01/2022	3.625	983,989		(823)				1,900,000	02/01/2022
P4220116028		INDIAN LAND	SC		03/07/2022	4.500	730,268		(715)				878,000	02/02/2022
P4220116067		ST. CLOUD	FL		02/23/2022	4.500	286,761		(38)				366,000	02/01/2022
P4220116072		BRADENTON	FL		02/25/2022	5.500	376,722		(1,000)				550,000	02/10/2022
P4220116112		LAKELAND	FL		02/25/2022	6.500	257,659		(389)				325,000	02/15/2022
P4220216215		MIAMI	FL		02/28/2022	7.375	227,451		(432)				285,000	02/14/2022
P4220216230		BRECKENRIDGE	CO		03/07/2022	4.250	491,413						731,000	02/15/2022
P4220216231		SAN ANTONIO	TX		02/28/2022	4.125	272,362		(153)				400,000	02/12/2022
P4220216265		ALBUQUERQUE	NM		03/03/2022	4.990	234,169		(348)				298,000	12/17/2021
P4220216799		BAKER	FL		05/02/2022	7.990	353,607		(587)				575,000	05/02/2022
P4220317395		SPRING LAKE	NJ		05/10/2022	5.250	2,464,903		(2,120)				3,500,000	05/10/2022
P4220417855		COMMERCE CITY	CO		04/29/2022	6.375	463,305		(455)				590,000	04/29/2022
P4220417908		ROSEVILLE	CA		05/01/2022	6.250	646,412		(209)				750,000	05/01/2022
P4220417940		LEXINGTON	SC		05/16/2022	6.125	313,526		(266)				395,000	05/16/2022
P4220418069		BETHLEHEM	PA		04/29/2022	7.990	178,614		(299)				218,000	04/29/2022
P4220418136		COLORADO SPRINGS	CO		05/16/2022	6.250	684,450		(651)				865,000	05/16/2022
P4220923514		WEST PALM BEACH	FL		11/07/2022	10.125	140,202		(7)				202,000	10/07/2022
P4221025291		WELLINGTON	FL		12/12/2022	9.875	730,496		(324)				871,000	11/03/2022
P4221025318		CLARKSVILLE	TN		11/30/2022	8.375	185,722		(161)				230,000	11/14/2022
P4221125674		JACKSONVILLE	NC		12/08/2022	10.750	114,140		(98)				148,000	11/17/2022
P4221126368		FOREST	VA		12/15/2022	9.990	499,018		(418)				645,000	12/12/2022
P4221226739		ENGLEWOOD	FL		01/12/2023	9.250	316,619		(8)				440,000	12/12/2022
P4221226894		LEBANON	OR		02/21/2023	7.990	266,809		(103)				381,000	12/31/2022
P4221227030		FRESNO	CA		02/16/2023	8.500	165,614		(147)				250,000	02/02/2023
P4221227183		OAKLAND	CA		02/27/2023	7.750	794,193		(544)				1,100,000	01/19/2023
P4230127367		OCALA	FL		02/24/2023	8.125	170,843		(122)				259,000	01/26/2023
P4230127405		GULF SHORES	AL		01/30/2023	8.875	222,318		(224)				309,000	01/17/2023
P4230127463		SILVER SPRING	MD		02/03/2023	8.375	136,470						187,000	01/17/2023
P4230127644		DALLAS	TX		02/07/2023	7.500	133,392		(56)				223,000	12/22/2022
P4230127768		CLAREMONT	NC		02/16/2023	10.250	202,686		(104)				245,000	01/24/2023
P4230128000		HOUSTON	TX		02/09/2023	7.990	298,078		(76)				360,000	01/27/2023
P4230128062		BOYNTON BEACH	FL		02/22/2023	8.375	137,851		(80)				180,000	02/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P4230128144		SEMINOLE	FL		02/28/2023	8.500	564,505		(587)				685,000	02/02/2023
P4230128180		STUART	FL		02/27/2023	7.990	270,535		(255)				335,000	02/08/2023
P4230128215		ROYAL PALM BEACH	FL		02/27/2023	8.375	1,057,365		(781)				1,360,000	02/04/2023
P4230128511		APPLE VALLEY	CA		02/17/2023	6.990	214,380		(349)				354,000	02/07/2023
P4230228575		SEATAC	WA		02/22/2023	8.125	473,978		(442)				550,000	02/03/2023
P4230228607		SAN ANTONIO	TX		03/01/2023	8.250	103,748		(65)				205,000	02/20/2023
P4230228702		CANDLER	NC		02/27/2023	7.990	206,038		(128)				314,000	01/19/2023
P4230228911		SCOTTSDALE	AZ		03/06/2023	8.990	562,478		(174)				665,000	02/14/2023
P4230229108		NASHVILLE	TN		02/28/2023	8.250	634,998		(108)				803,000	02/17/2023
P4230229220		SOUTHFIELD	MI		03/03/2023	8.875	221,575		(103)				340,000	02/20/2023
P4230229372		AURORA	CO		03/06/2023	8.750	435,153		(404)				500,000	02/20/2023
P4240766233		FLORENCE	AZ		10/16/2024	7.750	292,412		(18)				440,000	09/12/2024
P4240869643		ENID	OK		10/04/2024	7.625	186,820		1				275,000	08/26/2024
P4240870324		VISALIA	CA		10/11/2024	6.990	234,862		(12)				330,000	09/23/2024
P4240870589		SEATTLE	WA		10/07/2024	6.750	440,945		(55)				685,000	08/31/2024
P4240870965		ASHEBORD	NC		09/30/2024	8.990	293,629		(13)				420,000	09/05/2024
P4240972150		MIAMI	FL		09/30/2024	6.250	286,281		(13)				460,000	09/16/2024
P4240972378		FORT LAUDERDALE	FL		10/11/2024	7.875	376,977		(8)				415,000	09/15/2024
P4240972589		AVENTURA	FL		10/24/2024	6.750	348,458		(22)				460,000	07/12/2024
P4240972801		CARLSBAD	CA		10/16/2024	7.625	1,585,206		(132)				2,075,000	10/05/2024
P4240972986		WILTON MANORS	FL		09/30/2024	6.990	504,461		(25)				660,000	09/25/2024
P4240973038		LEHIGH ACRES	FL		10/22/2024	6.750	183,487		(4)				260,000	09/24/2024
P4240973141		TAVERNIER	FL		10/23/2024	6.750	1,449,479		(41)				3,850,000	09/22/2024
P4240973458		SHREVEPORT	LA		10/11/2024	8.750	433,536		(21)				555,000	09/25/2024
P4240974511		MIAMI	FL		10/22/2024	6.625	1,275,496		(40)				1,575,000	10/08/2024
P4240974600		WEST PARK	FL		10/29/2024	7.625	330,823		(12)				440,000	07/10/2024
P4240974860		LINCOLN	CA		11/01/2024	6.625	313,500						665,000	09/27/2024
P4241076057		MAIZE	KS		10/28/2024	8.750	437,615		(25)				550,000	10/04/2024
P4241076432		HIALEAH	FL		10/31/2024	6.750	215,935		(16)				280,000	10/10/2024
P5210813515		VASHON	WA		02/01/2022	3.990	685,287		(587)				1,050,000	12/29/2021
P5210914025		SCOTTSDALE	AZ		01/14/2022	5.990	422,618		(720)				650,000	09/28/2021
P5210914057		NEWTON	NC		01/19/2022	4.125	102,050		(584)				550,000	10/24/2021
P5211114883		PORT NECHES	TX		02/01/2022	5.625	456,656		(707)				506,350	01/11/2022
P5211115209		RIVERVIEW	FL		02/23/2022	6.375	460,651		(827)				575,000	11/24/2021
P5220115994		MONTEVALLO	AL		04/25/2022	5.125	196,427		246				355,000	04/25/2022
P5220116092		MALVERN	AR		02/11/2022	6.625	355,851		(536)				393,000	01/18/2022
P5220116108		ROCKVILLE	IN		02/25/2022	5.750	303,751		(552)				380,000	02/10/2022
P5220116152		TAMPA	FL		02/28/2022	5.125	510,765		(808)				650,000	02/10/2022
P5220116192		BENTONVILLE	AR		02/14/2022	5.500	385,858		(555)				487,000	02/02/2022
P5220216212		MADISON	TN		02/25/2022	6.875	139,322		(251)				375,000	01/25/2022
P5220216245		SAN DIEGO	CA		02/25/2022	7.000	821,610		(1,436)				1,190,000	02/03/2022
P5220216422		ACWORTH	GA		02/22/2022	5.250	333,746		(925)				512,000	02/14/2022
P5220216781		GROVE CITY	OH		04/25/2022	5.375	213,332		(235)				340,000	04/25/2022
P5220316858		WACO	TX		04/19/2022	7.750	142,082		(218)				197,000	04/19/2022
P5220317292		CORONA DEL MAR	CA		04/14/2022	5.990	1,040,583		(2,180)				2,650,000	04/14/2022
P5220418300		NEW CANEY	TX		05/04/2022	7.875	273,330		(356)				320,000	05/04/2022
P5220923137		NOLENSVILLE	TN		12/14/2022	7.875	1,294,330		(300)				1,775,000	09/14/2022
P5220923637		NAPLES	FL		11/23/2022	8.125	718,759		(482)				925,000	10/13/2022
P5221024520		EVANS	CO		12/13/2022	8.375	169,142		(181)				240,000	11/22/2022
P5221024724		REHOBOTH BEACH	DE		08/23/2022	7.750	368,453		(135)				672,000	07/06/2022
P5221024834		MIAMI	FL		11/23/2022	8.500	101,148		(83)				155,000	10/13/2022
P5221025313		LAS VEGAS	NV		11/07/2022	8.750	208,277		(211)				378,000	11/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5221125351		HIALEAH	FL		11/30/2022	8.500	285,049		(170)				355,000	11/08/2022
P5221125843		SAN ANTONIO	TX		12/02/2022	10.250	298,917		(192)				345,000	11/22/2022
P5221126316		KALISPELL	MT		11/21/2022	8.999	471,153		(58)				693,500	11/04/2022
P5221226470		LEHIGH ACRES	FL		01/23/2023	7.990	300,914		(447)				385,000	01/04/2023
P5221226755		NEWNAN	GA		02/14/2023	8.625	348,564		(191)				460,000	12/13/2022
P5221226767		KERNVILLE	CA		12/16/2022	8.375	590,895		(481)				775,000	11/21/2022
P5221226777		DALLAS	GA		02/09/2023	8.875	145,096		(57)				320,000	10/12/2022
P5221226858		BONITA SPRINGS	FL		12/29/2022	8.625	771,288		(421)				1,020,000	06/03/2022
P5221226899		SATSUMA	AL		12/28/2022	9.875	94,953						125,000	12/04/2022
P5221227306		MESQUITE	TX		02/17/2023	8.625	152,416		(104)				304,000	11/14/2022
P5230127492		RIVERDALE	CA		01/31/2023	8.500	179,811		(208)				261,000	12/05/2022
P5230127607		NORTHBROOK	IL		02/21/2023	9.990	573,038		(415)				621,000	01/27/2023
P5230127810		AUSTIN	TX		02/16/2023	8.250	363,087		19				650,000	01/10/2023
P5230127914		BANNING	CA		01/24/2023	6.990	99,840		(55)				400,000	09/22/2022
P5230128008		ATLANTA	GA		02/16/2023	9.125	180,536		(58)				330,000	01/19/2023
P5230128169		ORLANDO	FL		02/10/2023	7.375	264,918						445,000	01/26/2023
P5230128221		JACKSON	GA		09/20/2022	8.250	244,123		(218)				315,000	09/01/2022
P5230128224		LAWRENCEVILLE	GA		02/15/2023	8.250	169,634		(88)				311,000	01/21/2023
P5230128250		CUTLER BAY	FL		02/09/2023	8.990	484,559		(276)				565,000	01/25/2023
P5230128278		SOUTH FULTON	GA		02/24/2023	9.500	405,796		(184)				482,000	08/29/2022
P5230128288		UNION	NJ		02/23/2023	8.000	488,318		(579)				845,000	01/30/2023
P5230128326		GILBERT	AZ		02/28/2023	8.250	600,950		(362)				780,000	02/03/2023
P5230128391		HOLLYWOOD	FL		02/10/2023	9.625	485,896		(233)				553,000	01/14/2023
P5230128430		RICHMOND	TX		02/22/2023	9.625	969,222		(428)				1,150,000	01/16/2023
P5230128458		LOCUST GROVE	GA		09/30/2022	9.500	220,578		(167)				285,000	09/15/2022
P5230228601		INWOOD	NY		03/03/2023	8.250	602,496		(819)				980,000	10/19/2022
P5230228763		NAPLES	FL		02/23/2023	8.375	601,905		(161)				780,000	10/18/2022
P5230228769		INDIAN BEACH	NC		02/23/2023	7.500	387,490		(301)				678,000	02/01/2023
P5230228781		HAYDEN	ID		02/24/2023	8.875	577,441		(571)				803,000	02/12/2023
P5230228794		GLADE VALLEY	NC		02/22/2023	7.500	297,678		(133)				375,000	01/25/2023
P5230229111		LAWRENCEVILLE	GA		02/24/2023	8.875	873,054		(535)				1,108,000	02/10/2023
P5230229175		LAS VEGAS	NV		02/03/2023	8.875	788,751		(629)				964,000	12/29/2022
P5230229245		MADISON	MS		02/24/2023	9.750	368,356		(134)				456,000	02/13/2023
P5230229276		UNION	NJ		11/18/2022	9.625	397,787		(263)				510,000	10/07/2022
P5230229287		ROUGEMONT	NC		11/15/2022	9.625	239,062		(170)				300,000	11/08/2022
P5240766864		WOODBURY	TN		10/09/2024	9.500	250,781		(19)				480,000	07/24/2024
P5240766878		ORANGE PARK	FL		08/23/2024	8.875	117,164		(4)				330,000	07/31/2024
P5240768123		ARMONA	CA		08/06/2024	6.750	271,483		(9)				407,000	07/17/2024
P5240768158		ARMONA	CA		08/15/2024	6.750	297,701		(9)				457,000	07/17/2024
P5240868802		DAYTONA BEACH	FL		09/26/2024	6.750	431,831		(22)				575,000	08/03/2024
P5240870313		ORLANDO	FL		09/19/2024	8.625	187,560						313,000	07/30/2024
P5240871315		MANDEVILLE	LA		09/30/2024	7.500	523,065		(46)				649,000	09/06/2024
P5240972078		ATLANTA	GA		10/15/2024	6.875	263,890		(10)				450,000	08/30/2024
P5240972251		RICHARDSON	TX		09/27/2024	9.125	306,811		(19)				366,000	09/11/2024
P5240972258		CAPE CORAL	FL		10/04/2024	8.500	432,463		(17)				530,000	07/25/2024
P5240972575		WEST PALM BEACH	FL		09/16/2024	7.625	101,174		(3)				255,000	06/15/2024
P5240973037		PORT RICHEY	FL		10/04/2024	7.125	278,140		(17)				342,000	09/05/2024
P5240973066		LOS ANGELES	CA		09/28/2024	8.250	604,670		(27)				790,000	09/05/2024
P5240973238		LIVINGSTON	LA		10/15/2024	6.990	178,044		(20)				355,000	09/19/2024
P5240973258		WAIPAHU	HI		10/21/2024	7.990	960,492		(89)				1,150,000	09/09/2024
P5240973554		FORT COLLINS	CO		10/10/2024	7.750	601,459		(49)				880,000	09/23/2024
P5240973897		WINDSOR	CO		10/21/2024	6.990	555,420		(55)				821,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
P5240973943		PROVO	UT		10/15/2024	6.250	540,803		(34)				834,500	09/11/2024
P5240973989		LOS ANGELES	CA		10/01/2024	6.625	1,383,527		(88)				1,980,000	09/07/2024
P5240974151		BULLHEAD CITY	AZ		10/01/2024	7.875	128,596		(4)				181,000	09/17/2024
P5240974624		MANASSAS	VA		10/18/2024	7.250	400,492		5				575,000	10/04/2024
P5241075064		AUSTIN	TX		10/17/2024	7.125	380,621		(38)				596,000	09/17/2024
P5241075588		PARMA	OH		10/15/2024	7.990	209,521		(8)				257,000	09/20/2024
P5241076049		KISSIMMEE	FL		10/01/2024	7.125	298,629		(22)				421,000	09/06/2024
P5241076874		RIGBY	ID		08/26/2024	7.375	965,895		(78)				1,200,000	08/05/2024
P6230224448		W YARMOUTH	MA		02/28/2023	8.625	235,690		(185)				385,000	01/20/2023
P8220200008		HOUSTON	TX		01/27/2022	4.500	235,561		(374)				340,000	08/27/2021
R2004957669		OLIVE BRANCH	MS	R	04/26/2022	4.660	222,134						249,589	04/26/2022
R2004957683		ANTIOCH	TN	R	04/26/2022	4.150	384,599						432,134	04/26/2022
R2004957685		CONVERSE	TX	R	04/27/2022	3.750	276,955						311,185	04/27/2022
R2004957689		SPRING	TX	R	04/28/2022	3.920	301,601						338,877	04/28/2022
R2004957696		ORLANDO	FL	R	04/26/2022	3.910	390,420						438,674	04/26/2022
R2004957703		PHOENIX	AZ	R	05/16/2022	3.710	437,058						491,076	05/16/2022
R2004957705		PHOENIX	AZ	R	04/29/2022	3.710	477,604						536,634	04/29/2022
R2004957715		ARLINGTON	TX	R	05/02/2022	3.880	324,267						364,345	05/02/2022
R2004957717		RALEIGH	NC	R	05/02/2022	4.090	381,395						428,534	05/02/2022
R2004957718		ROWLETT	TX	R	05/05/2022	3.880	328,754						369,386	05/05/2022
R2004957723		TEMPE	AZ	R	05/04/2022	3.710	424,228						476,661	05/04/2022
R2004957725		HOCKLEY	TX	R	06/17/2022	3.920	230,774						259,297	06/17/2022
R2004957726		LAVEEN	AZ	R	05/03/2022	3.710	457,505						514,050	05/03/2022
R2004957727		KINGWOOD	TX	R	05/16/2022	3.920	252,161						283,327	05/16/2022
R2004957728		ROYSE CITY	TX	R	05/03/2022	3.880	358,671						403,001	05/03/2022
R2004957732		ARLINGTON	TX	R	05/06/2022	3.880	337,797						379,547	05/06/2022
R2004957733		MONTGOMERY	TX	R	05/06/2022	3.920	306,552						344,441	05/06/2022
R2004957734		POINCIANA	FL	R	05/04/2022	3.910	301,611						338,889	05/04/2022
R2004957737		LEESBURG	FL	R	05/06/2022	3.910	359,661						404,114	05/06/2022
R2004957743		KISSIMMEE	FL	R	05/06/2022	3.910	366,121						411,372	05/06/2022
R2004957744		CLAYTON	NC	R	05/10/2022	4.090	379,523						426,430	05/10/2022
R2004957745		THORNTON	CO	R	05/09/2022	3.750	582,853						654,891	05/09/2022
R2004957746		HOUSTON	TX	R	05/06/2022	3.920	296,787						333,468	05/06/2022
R2004957749		CENTENNIAL	CO	R	05/09/2022	3.750	632,891						711,113	05/09/2022
R2004957750		INDIANAPOLIS	IN	R	05/11/2022	3.830	268,303						301,464	05/11/2022
R2004957751		PHOENIX	AZ	R	05/09/2022	3.710	456,464						512,881	05/09/2022
R2004957753		BARTLETT	TN	R	05/10/2022	4.660	291,722						327,777	05/10/2022
R2004957755		COLUMBUS	OH	R	05/10/2022	4.040	278,416						312,827	05/10/2022
R2004957756		MESA	AZ	R	05/10/2022	3.710	507,758						570,515	05/10/2022
R2004957757		HORN LAKE	MS	R	05/10/2022	4.660	220,238						247,458	05/10/2022
R2004957758		NEWNAN	GA	R	05/09/2022	4.150	313,494						352,240	05/09/2022
R2004957759		PHOENIX	AZ	R	05/09/2022	3.710	450,894						506,623	05/09/2022
R2004957760		MEMPHIS	TN	R	05/09/2022	4.660	298,672						335,587	05/09/2022
R2004957765		POWDER SPRINGS	GA	R	05/11/2022	4.150	341,058						383,211	05/11/2022
R2004957767		CARROLLTON	GA	R	05/10/2022	4.150	296,699						333,370	05/10/2022
R2004957768		FORT WORTH	TX	R	05/10/2022	3.880	314,956						353,883	05/10/2022
R2004957770		ORLANDO	FL	R	05/11/2022	3.910	327,395						367,860	05/11/2022
R2004957773		PICKERINGTON	OH	R	05/11/2022	4.040	297,996						334,827	05/11/2022
R2004957778		HUMBLE	TX	R	05/13/2022	3.920	238,901						268,428	05/13/2022
R2004957780		MOORESVILLE	IN	R	05/11/2022	3.830	273,404						307,196	05/11/2022
R2004957781		HUNTERSVILLE	NC	R	05/12/2022	4.120	346,957						389,839	05/12/2022
R2004957782		ORLANDO	FL	R	05/13/2022	3.910	404,113						454,060	05/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957783		ZEBULON	NC	R	05/10/2022	4.090	331,003						371,913	05/10/2022
R2004957786		CORDOVA	TN	R	05/12/2022	4.660	320,292						359,879	05/12/2022
R2004957791		PEORIA	AZ	R	05/16/2022	3.710	498,163						559,734	05/16/2022
R2004957792		PARKER	CO	R	05/16/2022	3.750	617,421						693,732	05/16/2022
R2004957794		FORT WORTH	TX	R	05/13/2022	3.880	309,741						348,024	05/13/2022
R2004957796		CORDOVA	TN	R	05/16/2022	4.660	289,162						324,901	05/16/2022
R2004957798		MILLINGTON	TN	R	05/16/2022	4.660	214,212						240,688	05/16/2022
R2004957799		CASTLE ROCK	CO	R	05/16/2022	3.750	582,566						654,568	05/16/2022
R2004957805		PORTER	TX	R	05/17/2022	3.920	247,311						277,877	05/17/2022
R2004957806		CORDOVA	TN	R	05/20/2022	4.660	336,883						378,520	05/20/2022
R2004957808		PEORIA	AZ	R	05/18/2022	3.710	513,757						577,255	05/18/2022
R2004957809		GLENDALE	AZ	R	05/18/2022	3.710	458,319						514,965	05/18/2022
R2004957813		CONROE	TX	R	05/18/2022	3.920	255,086						286,614	05/18/2022
R2004957819		RIDGE MANOR	FL	R	05/19/2022	3.940	357,768						401,987	05/19/2022
R2004957821		ORLANDO	FL	R	05/20/2022	3.910	378,257						425,008	05/20/2022
R2004957828		JUSTIN	TX	R	05/23/2022	3.880	335,594						377,072	05/23/2022
R2004957831		LUTZ	FL	R	05/20/2022	3.940	397,409						446,527	05/20/2022
R2004957832		VILLA RICA	GA	R	05/23/2022	4.150	282,579						317,504	05/23/2022
R2004957833		MONROE	NC	R	05/24/2022	4.120	323,389						363,358	05/24/2022
R2004957835		PHOENIX	AZ	R	05/24/2022	3.710	495,046						556,231	05/24/2022
R2004957838		SOUTHAVEN	MS	R	05/23/2022	4.660	275,449						309,493	05/23/2022
R2004957839		AURORA	CO	R	05/23/2022	3.750	589,625						662,500	05/23/2022
R2004957840		BRIGHTON	CO	R	05/23/2022	3.750	569,569						639,965	05/23/2022
R2004957842		MEMPHIS	TN	R	05/24/2022	4.660	272,763						306,475	05/24/2022
R2004957843		CLAYTON	NC	R	05/24/2022	4.090	408,560						459,056	05/24/2022
R2004957844		DENTON	TX	R	05/24/2022	3.880	321,964						361,757	05/24/2022
R2004957846		PHOENIX	AZ	R	05/26/2022	3.710	498,201						559,776	05/26/2022
R2004957849		SAN ANTONIO	TX	R	05/27/2022	3.750	269,170						302,438	05/27/2022
R2004957853		MARICOPA	AZ	R	05/26/2022	3.710	338,827						380,704	05/26/2022
R2004957854		WOODSTOCK	GA	R	05/26/2022	4.150	333,282						374,474	05/26/2022
R2004957855		SAN TAN VALLEY	AZ	R	06/06/2022	3.710	374,977						421,322	06/06/2022
R2004957857		OLIVE BRANCH	MS	R	05/31/2022	4.660	315,452						354,440	05/31/2022
R2004957860		CROSBY	TX	R	05/31/2022	3.920	313,935						352,736	05/31/2022
R2004957864		LANCASTER	TX	R	05/27/2022	3.880	349,204						392,364	05/27/2022
R2004957865		QUEEN CREEK	AZ	R	05/27/2022	3.710	471,118						529,346	05/27/2022
R2004957866		FORT WORTH	TX	R	05/27/2022	3.880	322,197						362,019	05/27/2022
R2004957867		HASLET	TX	R	05/27/2022	3.880	316,320						355,416	05/27/2022
R2004957869		MEMPHIS	TN	R	05/27/2022	4.660	326,149						366,460	05/27/2022
R2004957870		NEWNAN	GA	R	05/27/2022	4.150	378,678						425,481	05/27/2022
R2004957871		MCDONOUGH	GA	R	05/27/2022	4.150	284,885						320,095	05/27/2022
R2004957872		GILBERT	AZ	R	05/31/2022	3.710	511,819						575,078	05/31/2022
R2004957873		SURPRISE	AZ	R	05/31/2022	3.710	406,048						456,234	05/31/2022
R2004957874		AURORA	CO	R	05/31/2022	3.750	534,685						600,770	05/31/2022
R2004957875		BLACKLICK	OH	R	05/31/2022	4.040	329,101						369,776	05/31/2022
R2004957877		GROVE CITY	OH	R	05/31/2022	4.040	255,005						286,522	05/31/2022
R2004957880		MESA	AZ	R	05/31/2022	3.710	430,519						483,729	05/31/2022
R2004957883		CASTLE ROCK	CO	R	06/01/2022	3.750	612,566						688,276	06/01/2022
R2004957888		BUCKEYE	AZ	R	06/01/2022	3.710	385,109						432,707	06/01/2022
R2004957889		MURFREESBORO	TN	R	05/31/2022	4.150	388,635						436,669	05/31/2022
R2004957894		HUNTERSVILLE	NC	R	06/06/2022	4.120	348,365						391,421	06/06/2022
R2004957897		SUN CITY	AZ	R	06/06/2022	3.710	495,224						556,432	06/06/2022
R2004957898		APACHE JUNCTION	AZ	R	06/06/2022	3.710	408,457						458,941	06/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004957899		QUEEN CREEK	AZ	R	06/06/2022	3.710	487,704						547,982	06/06/2022
R2004957902		AURORA	CO	R	06/06/2022	3.750	593,064						666,364	06/06/2022
R2004957907		JONESBORO	GA	R	06/03/2022	4.150	271,337						304,873	06/03/2022
R2004957908		RUSKIN	FL	R	06/06/2022	3.940	360,214						404,735	06/06/2022
R2004957910		HASLET	TX	R	06/06/2022	3.880	323,637						363,637	06/06/2022
R2004957911		PARKER	CO	R	06/06/2022	3.750	634,436						712,849	06/06/2022
R2004957912		SAN TAN VALLEY	AZ	R	06/06/2022	3.710	374,336						420,602	06/06/2022
R2004957915		GILBERT	AZ	R	06/06/2022	3.710	433,467						487,042	06/06/2022
R2004957916		WOODSTOCK	GA	R	06/07/2022	4.150	353,297						396,963	06/07/2022
R2004957919		RIVERVIEW	FL	R	06/06/2022	3.940	415,545						466,905	06/06/2022
R2004957921		SAN ANTONIO	TX	R	06/06/2022	3.750	279,203						313,711	06/06/2022
R2004957927		VILLA RICA	GA	R	06/08/2022	4.150	295,796						332,355	06/08/2022
R2004957930		OAKLAND	TN	R	06/09/2022	4.660	296,306						332,928	06/09/2022
R2004957932		LAND O LAKES	FL	R	06/15/2022	3.940	359,260						403,663	06/15/2022
R2004957934		BRASELTON	GA	R	06/10/2022	4.150	359,019						403,392	06/10/2022
R2004957937		TAMPA	FL	R	06/10/2022	3.940	389,348						437,470	06/10/2022
R2004957939		TEMPLE	GA	R	06/13/2022	4.150	334,153						375,453	06/13/2022
R2004957941		POWDER SPRINGS	GA	R	06/13/2022	4.150	345,286						387,962	06/13/2022
R2004957942		GILBERT	AZ	R	06/13/2022	3.710	423,800						476,180	06/13/2022
R2004957943		MESA	AZ	R	06/14/2022	3.710	471,502						529,778	06/14/2022
R2004957944		ANTHEM	AZ	R	06/15/2022	3.710	510,664						573,780	06/15/2022
R2004957945		HUMBLE	TX	R	06/13/2022	3.920	309,710						347,989	06/13/2022
R2004957946		GLENDALE	AZ	R	06/13/2022	3.710	468,315						526,197	06/13/2022
R2004957958		AURORA	CO	R	06/14/2022	3.750	559,858						629,054	06/14/2022
R2004957959		MESA	AZ	R	06/15/2022	3.710	429,995						483,141	06/15/2022
R2004957960		ADAIRSVILLE	GA	R	06/21/2022	4.150	330,090						370,888	06/21/2022
R2004957962		PHOENIX	AZ	R	06/16/2022	3.710	498,889						560,549	06/16/2022
R2004957964		HOUSTON	TX	R	06/17/2022	3.920	276,574						310,757	06/17/2022
R2004957966		SAN TAN VALLEY	AZ	R	06/16/2022	3.710	387,006						434,838	06/16/2022
R2004957967		INDIANAPOLIS	IN	R	06/16/2022	3.830	232,243						260,947	06/16/2022
R2004957971		FAIRBURN	GA	R	06/21/2022	4.150	345,184						387,847	06/21/2022
R2004957974		SAINT CLOUD	FL	R	06/17/2022	3.910	376,355						422,871	06/17/2022
R2004957977		MESA	AZ	R	06/21/2022	3.710	423,719						476,089	06/21/2022
R2004957980		SAHUARITA	AZ	R	06/21/2022	3.710	322,960						362,876	06/21/2022
R2004957981		LAVEEN	AZ	R	06/21/2022	3.710	457,026						513,512	06/21/2022
R2004957983		TUCSON	AZ	R	06/23/2022	3.710	304,450						342,079	06/23/2022
R2004957984		HERNANDO	MS	R	06/21/2022	4.660	315,800						354,831	06/21/2022
R2004957986		SAN ANTONIO	TX	R	06/21/2022	3.750	324,230						364,303	06/21/2022
R2004957992		TUCSON	AZ	R	06/22/2022	3.710	305,398						343,144	06/22/2022
R2004957993		BUCKEYE	AZ	R	06/23/2022	3.710	372,368						418,391	06/23/2022
R2004957995		KATY	TX	R	06/28/2022	3.920	306,658						344,560	06/28/2022
R2004958000		SAN TAN VALLEY	AZ	R	06/24/2022	3.710	386,591						434,372	06/24/2022
R2004958001		CANAL WINCHESTER	OH	R	06/24/2022	4.040	301,834						339,139	06/24/2022
R2004958002		RIVERVIEW	FL	R	06/24/2022	3.940	397,922						447,103	06/24/2022
R2004958005		TEMPLE TERRACE	FL	R	06/24/2022	3.940	397,974						447,162	06/24/2022
R2004958008		NEWNAN	GA	R	06/27/2022	4.150	293,425						329,691	06/27/2022
R2004958009		VALRICO	FL	R	06/30/2022	3.940	403,244						453,083	06/30/2022
R2004958011		AURORA	CO	R	06/27/2022	3.750	546,227						613,738	06/27/2022
R2004958012		LAVEEN	AZ	R	06/27/2022	3.710	424,510						476,978	06/27/2022
R2004958015		AURORA	CO	R	06/27/2022	3.750	510,015						573,050	06/27/2022
R2004958016		DUNCANVILLE	TX	R	06/27/2022	3.880	303,437						340,940	06/27/2022
R2004958017		RUSKIN	FL	R	06/28/2022	3.940	369,055						414,669	06/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958018		CORDOVA	TN	R	06/28/2022	4.660	334,073						375,363	06/28/2022
R2004958020		SEABROOK	TX	R	06/29/2022	3.920	253,226						284,524	06/29/2022
R2004958025		HOUSTON	TX	R	06/29/2022	3.920	249,237						280,042	06/29/2022
R2004958028		QUEEN CREEK	AZ	R	06/30/2022	3.710	470,382						528,519	06/30/2022
R2004958029		LITCHFIELD PARK	AZ	R	07/01/2022	3.710	419,862						471,755	07/01/2022
R2004958032		ROYSE CITY	TX	R	06/30/2022	3.880	290,002						325,845	06/30/2022
R2004958035		SAHUARITA	AZ	R	06/30/2022	3.710	323,173						363,116	06/30/2022
R2004958036		MESA	AZ	R	06/30/2022	3.710	440,492						494,935	06/30/2022
R2004958037		RUSKIN	FL	R	06/30/2022	3.940	387,591						435,495	06/30/2022
R2004958038		LAKELAND	TN	R	07/07/2022	4.660	324,651						364,776	07/07/2022
R2004958039		SUN CITY	AZ	R	07/05/2022	3.710	491,862						552,654	07/05/2022
R2004958041		ZEPHYRHILLS	FL	R	06/30/2022	3.940	293,870						330,191	06/30/2022
R2004958042		QUEEN CREEK	AZ	R	07/05/2022	3.710	505,176						567,613	07/05/2022
R2004958045		TOMBALL	TX	R	07/05/2022	3.920	221,226						248,568	07/05/2022
R2004958048		ATLANTA	GA	R	07/15/2022	4.150	384,345						431,848	07/15/2022
R2004958051		MESA	AZ	R	07/01/2022	3.710	434,236						487,906	07/01/2022
R2004958054		CONVERSE	TX	R	07/05/2022	3.750	282,673						317,610	07/05/2022
R2004958055		PHOENIX	AZ	R	07/05/2022	3.710	404,976						455,029	07/05/2022
R2004958057		GREEN VALLEY	AZ	R	07/05/2022	3.710	319,553						359,048	07/05/2022
R2004958062		TEMPLE	GA	R	07/06/2022	4.150	265,970						298,843	07/06/2022
R2004958064		BROOKSVILLE	FL	R	07/05/2022	3.940	298,354						335,228	07/05/2022
R2004958065		INDIANAPOLIS	IN	R	07/06/2022	3.830	305,992						343,811	07/06/2022
R2004958066		GILBERT	AZ	R	07/07/2022	3.710	550,502						618,542	07/07/2022
R2004958068		GILBERT	AZ	R	07/08/2022	3.710	474,765						533,444	07/08/2022
R2004958069		SAN ANTONIO	TX	R	07/06/2022	3.750	318,334						357,679	07/06/2022
R2004958070		PHOENIX	AZ	R	07/06/2022	3.710	425,196						477,748	07/06/2022
R2004958072		PEACHTREE CITY	GA	R	07/07/2022	4.150	335,316						376,759	07/07/2022
R2004958077		JUSTIN	TX	R	07/08/2022	3.880	295,390						331,899	07/08/2022
R2004958078		OAKLAND	TN	R	07/08/2022	4.660	317,329						356,549	07/08/2022
R2004958080		MIDLOTHIAN	TX	R	07/08/2022	3.880	314,564						353,443	07/08/2022
R2004958088		RUSKIN	FL	R	07/11/2022	3.940	343,679						386,156	07/11/2022
R2004958089		LEESBURG	FL	R	07/12/2022	3.910	290,299						326,179	07/12/2022
R2004958094		GLENN HEIGHTS	TX	R	07/12/2022	3.880	325,929						366,212	07/12/2022
R2004958095		PORTER	TX	R	07/13/2022	3.920	254,089						285,493	07/13/2022
R2004958097		REX	GA	R	07/15/2022	4.150	249,203						280,003	07/15/2022
R2004958098		CHARLOTTE	NC	R	07/13/2022	4.120	339,769						381,763	07/13/2022
R2004958099		LA VERGNE	TN	R	07/13/2022	4.150	381,176						428,288	07/13/2022
R2004958100		REX	GA	R	07/13/2022	4.150	260,894						293,139	07/13/2022
R2004958101		GILBERT	AZ	R	07/14/2022	3.710	536,804						603,151	07/14/2022
R2004958102		HUMBLE	TX	R	07/13/2022	3.920	269,298						302,582	07/13/2022
R2004958104		OLIVE BRANCH	MS	R	07/18/2022	4.660	321,177						360,873	07/18/2022
R2004958105		KRUM	TX	R	07/15/2022	3.880	350,319						393,617	07/15/2022
R2004958108		STOCKBRIDGE	GA	R	07/15/2022	4.150	371,021						416,877	07/15/2022
R2004958109		SCHERTZ	TX	R	07/13/2022	3.750	287,943						323,531	07/13/2022
R2004958111		APACHE JUNCTION	AZ	R	07/18/2022	3.710	327,333						367,790	07/18/2022
R2004958112		LITCHFIELD PARK	AZ	R	07/15/2022	3.710	397,003						446,071	07/15/2022
R2004958114		HUMBLE	TX	R	07/15/2022	3.920	293,488						329,762	07/15/2022
R2004958115		OVIEDO	FL	R	07/14/2022	3.910	383,461						430,855	07/14/2022
R2004958116		CHANDLER	AZ	R	07/14/2022	3.710	450,046						505,670	07/14/2022
R2004958117		ZEPHYRHILLS	FL	R	07/18/2022	3.940	335,552						377,025	07/18/2022
R2004958118		GROVE CITY	OH	R	07/15/2022	4.040	321,662						361,418	07/15/2022
R2004958119		QUEEN CREEK	AZ	R	07/18/2022	3.710	457,869						514,459	07/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958120		RIVERVIEW	FL	R	07/18/2022	3.940	394,962						443,777	07/18/2022
R2004958121		CASTLE ROCK	CO	R	07/18/2022	3.750	569,465						639,848	07/18/2022
R2004958123		SURPRISE	AZ	R	07/15/2022	3.710	394,178						442,897	07/15/2022
R2004958125		SAHUARITA	AZ	R	07/15/2022	3.710	317,029						356,212	07/15/2022
R2004958129		CROWLEY	TX	R	07/15/2022	3.880	320,661						360,293	07/15/2022
R2004958130		ORLANDO	FL	R	07/15/2022	3.910	387,835						435,770	07/15/2022
R2004958136		FORT WORTH	TX	R	07/18/2022	3.880	300,867						338,053	07/18/2022
R2004958137		PHOENIX	AZ	R	07/18/2022	3.710	405,545						455,668	07/18/2022
R2004958138		LAVEEN	AZ	R	07/18/2022	3.710	449,637						505,210	07/18/2022
R2004958139		MONROE	NC	R	07/19/2022	4.120	356,891						401,001	07/19/2022
R2004958148		ORIENT	OH	R	07/21/2022	4.040	312,994						351,679	07/21/2022
R2004958152		RICHMOND	TX	R	07/21/2022	3.920	324,144						364,206	07/21/2022
R2004958153		GILBERT	AZ	R	07/21/2022	3.710	511,283						574,475	07/21/2022
R2004958154		SPRING HILL	FL	R	07/21/2022	3.940	385,275						432,893	07/21/2022
R2004958155		CEDAR HILL	TX	R	07/21/2022	3.880	319,439						358,920	07/21/2022
R2004958156		ROYSE CITY	TX	R	07/22/2022	3.880	284,087						319,199	07/22/2022
R2004958157		LONDON	OH	R	07/22/2022	4.040	327,717						368,221	07/22/2022
R2004958158		LITHONIA	GA	R	07/22/2022	4.150	266,032						298,912	07/22/2022
R2004958159		RUSKIN	FL	R	07/22/2022	3.940	356,951						401,068	07/22/2022
R2004958160		MESA	AZ	R	07/22/2022	3.710	422,715						474,961	07/22/2022
R2004958162		THORNTON	CO	R	07/25/2022	3.750	544,942						612,294	07/25/2022
R2004958163		BURLESON	TX	R	07/25/2022	3.880	322,774						362,667	07/25/2022
R2004958164		DELAND	FL	R	07/25/2022	3.910	369,672						415,362	07/25/2022
R2004958166		HUNTERSVILLE	NC	R	07/25/2022	4.120	329,350						370,056	07/25/2022
R2004958168		ANTHEM	AZ	R	07/28/2022	3.710	494,113						555,183	07/28/2022
R2004958170		SUN CITY WEST	AZ	R	07/25/2022	3.710	469,463						527,487	07/25/2022
R2004958172		DALLAS	GA	R	07/29/2022	4.150	346,441						389,259	07/29/2022
R2004958173		WOODSTOCK	GA	R	07/27/2022	4.150	341,564						383,780	07/27/2022
R2004958175		VALRICO	FL	R	07/27/2022	3.940	352,183						395,711	07/27/2022
R2004958177		VALRICO	FL	R	07/28/2022	3.940	332,547						373,648	07/28/2022
R2004958179		TUCSON	AZ	R	07/28/2022	3.710	314,231						353,069	07/28/2022
R2004958180		EUSTIS	FL	R	07/28/2022	3.910	252,206						283,378	07/28/2022
R2004958181		CONCORD	NC	R	07/28/2022	4.120	315,813						354,846	07/28/2022
R2004958185		GILBERT	AZ	R	08/02/2022	3.710	506,320						568,899	08/02/2022
R2004958189		MESQUITE	TX	R	07/29/2022	3.880	292,867						329,064	07/29/2022
R2004958190		SOUTHAVEN	MS	R	07/29/2022	4.660	312,651						351,293	07/29/2022
R2004958193		HIGHLANDS RANCH	CO	R	07/29/2022	3.750	599,146						673,198	07/29/2022
R2004958196		PORTER	TX	R	08/01/2022	3.920	266,067						298,952	08/01/2022
R2004958199		PHOENIX	AZ	R	08/01/2022	3.710	409,610						460,236	08/01/2022
R2004958201		LEAGUE CITY	TX	R	08/01/2022	3.920	282,353						317,251	08/01/2022
R2004958203		APACHE JUNCTION	AZ	R	07/29/2022	3.710	372,225						418,230	07/29/2022
R2004958207		MEMPHIS	TN	R	08/01/2022	4.660	234,437						263,412	08/01/2022
R2004958209		KISSIMMEE	FL	R	08/01/2022	3.910	314,824						353,735	08/01/2022
R2004958211		CORDOVA	TN	R	08/01/2022	4.660	295,362						331,867	08/01/2022
R2004958212		SAN TAN VALLEY	AZ	R	08/01/2022	3.710	320,163						359,734	08/01/2022
R2004958213		KISSIMMEE	FL	R	08/05/2022	3.910	354,707						398,547	08/05/2022
R2004958214		FORT WORTH	TX	R	08/03/2022	3.880	313,677						352,446	08/03/2022
R2004958217		KENNESAW	GA	R	08/03/2022	4.150	317,584						356,836	08/03/2022
R2004958219		POINCIANA	FL	R	08/04/2022	3.910	282,243						317,127	08/04/2022
R2004958220		SOUTHAVEN	MS	R	08/03/2022	4.660	273,308						307,088	08/03/2022
R2004958223		BUCKEYE	AZ	R	08/04/2022	3.710	387,007						434,839	08/04/2022
R2004958225		CHARLOTTE	NC	R	08/05/2022	4.120	262,080						294,472	08/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958226		PINEHURST	TX	R	08/05/2022	3.920	282,594						317,521	08/05/2022
R2004958228		KRUM	TX	R	08/05/2022	3.880	362,760						407,596	08/05/2022
R2004958230		LAWRENCEVILLE	GA	R	08/08/2022	4.150	343,050						385,449	08/08/2022
R2004958231		SOUTHAVEN	MS	R	08/05/2022	4.660	244,988						275,267	08/05/2022
R2004958233		TUCSON	AZ	R	08/08/2022	3.710	337,205						378,882	08/08/2022
R2004958234		LAKELAND	FL	R	08/08/2022	3.940	375,527						421,941	08/08/2022
R2004958237		DAVENPORT	FL	R	08/09/2022	3.910	385,714						433,386	08/09/2022
R2004958239		MURFREESBORO	TN	R	08/09/2022	4.150	347,993						391,003	08/09/2022
R2004958242		LAKELAND	FL	R	08/09/2022	3.940	389,332						437,452	08/09/2022
R2004958244		GROVE CITY	OH	R	08/10/2022	4.040	238,953						268,487	08/10/2022
R2004958247		CORDOVA	TN	R	08/12/2022	4.660	336,333						377,902	08/12/2022
R2004958248		GRIFFIN	GA	R	08/10/2022	4.150	269,312						302,598	08/10/2022
R2004958256		GOODLETTSVILLE	TN	R	08/12/2022	4.150	303,386						340,883	08/12/2022
R2004958257		CANAL WINCHESTER	OH	R	08/12/2022	4.040	287,693						323,251	08/12/2022
R2004958260		ORLANDO	FL	R	08/12/2022	3.910	362,552						407,362	08/12/2022
R2004958261		LAKELAND	FL	R	08/16/2022	3.940	310,095						348,421	08/16/2022
R2004958262		HOUSTON	TX	R	08/16/2022	3.920	214,069						240,527	08/16/2022
R2004958264		TUCSON	AZ	R	08/15/2022	3.710	310,579						348,965	08/15/2022
R2004958270		KISSIMMEE	FL	R	08/15/2022	3.910	316,757						355,907	08/15/2022
R2004958271		MESA	AZ	R	08/15/2022	3.710	422,645						474,882	08/15/2022
R2004958272		CROWLEY	TX	R	08/15/2022	3.880	317,350						356,573	08/15/2022
R2004958276		CASSELBERRY	FL	R	08/16/2022	3.910	352,601						396,181	08/16/2022
R2004958278		APACHE JUNCTION	AZ	R	08/17/2022	3.710	378,742						425,553	08/17/2022
R2004958280		KRUM	TX	R	08/17/2022	3.880	363,527						408,457	08/17/2022
R2004958282		POINCIANA	FL	R	08/17/2022	3.910	338,671						380,529	08/17/2022
R2004958284		CARROLLTON	GA	R	08/17/2022	4.150	212,028						238,234	08/17/2022
R2004958285		SMYRNA	TN	R	08/18/2022	4.150	333,546						374,771	08/18/2022
R2004958288		KISSIMMEE	FL	R	08/17/2022	3.910	362,965						407,826	08/17/2022
R2004958290		CANTON	GA	R	08/18/2022	4.150	338,287						380,098	08/18/2022
R2004958292		TUCSON	AZ	R	08/19/2022	3.710	288,868						324,571	08/19/2022
R2004958295		GREENFIELD	IN	R	08/19/2022	3.830	253,235						284,534	08/19/2022
R2004958296		SOUTHAVEN	MS	R	08/19/2022	4.660	238,684						268,184	08/19/2022
R2004958299		PHOENIX	AZ	R	08/22/2022	3.710	482,902						542,587	08/22/2022
R2004958301		GROVE CITY	OH	R	08/22/2022	4.040	237,192						266,508	08/22/2022
R2004958302		ORLANDO	FL	R	08/22/2022	3.910	307,179						345,145	08/22/2022
R2004958304		LAKELAND	FL	R	08/22/2022	3.940	395,297						444,154	08/22/2022
R2004958307		LAWRENCEVILLE	GA	R	08/22/2022	4.150	322,119						361,931	08/22/2022
R2004958310		LITHONIA	GA	R	08/23/2022	4.150	319,978						359,526	08/23/2022
R2004958311		MURFREESBORO	TN	R	08/24/2022	4.150	350,605						393,938	08/24/2022
R2004958316		MESA	AZ	R	08/25/2022	3.710	429,773						482,891	08/25/2022
R2004958317		LAKELAND	FL	R	08/25/2022	3.940	306,408						344,279	08/25/2022
R2004958318		LITTLETON	CO	R	08/25/2022	3.750	541,143						608,026	08/25/2022
R2004958319		SANFORD	FL	R	08/26/2022	3.910	242,936						272,962	08/26/2022
R2004958322		MEMPHIS	TN	R	08/29/2022	4.660	271,365						304,904	08/29/2022
R2004958323		DENTON	TX	R	08/29/2022	3.880	332,019						373,055	08/29/2022
R2004958329		WALLS	MS	R	08/30/2022	4.660	264,048						296,683	08/30/2022
R2004958332		VILLA RICA	GA	R	09/07/2022	4.150	296,045						332,635	09/07/2022
R2004958333		KISSIMMEE	FL	R	08/31/2022	3.910	291,749						327,808	08/31/2022
R2004958334		FRESNO	TX	R	08/26/2022	3.920	220,789						248,077	08/26/2022
R2004958335		MEMPHIS	TN	R	09/01/2022	4.660	316,440						355,550	09/01/2022
R2004958339		COLUMBUS	OH	R	09/06/2022	4.040	277,576						311,883	09/06/2022
R2004958341		VALRICO	FL	R	09/02/2022	3.940	380,751						427,810	09/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
R2004958342		KISSIMMEE	FL	R	09/02/2022	3.910	302,322						339,688	09/02/2022
R2004958343		RUSKIN	FL	R	09/02/2022	3.940	383,417						430,806	09/02/2022
R2004958345		PICKERINGTON	OH	R	09/08/2022	4.040	284,571						319,743	09/08/2022
R2004958346		WESLEY CHAPEL	FL	R	09/06/2022	3.940	349,461						392,653	09/06/2022
R2004958348		CROSSROADS	TX	R	09/06/2022	3.880	324,659						364,785	09/06/2022
R2004958349		BRANDON	FL	R	09/06/2022	3.940	419,530						471,382	09/06/2022
R2004958352		HENDERSONVILLE	TN	R	09/08/2022	4.150	380,520						427,550	09/08/2022
R2004958357		FORNEY	TX	R	09/09/2022	3.880	302,433						339,812	09/09/2022
R2004958358		OLIVE BRANCH	MS	R	09/12/2022	4.660	301,917						339,233	09/12/2022
R2004958359		AURORA	CO	R	09/12/2022	3.750	503,663						565,913	09/12/2022
R2004958360		ORLANDO	FL	R	09/12/2022	3.910	323,643						363,644	09/12/2022
R2004958362		KISSIMMEE	FL	R	09/12/2022	3.910	349,321						392,496	09/12/2022
R2004958363		KISSIMMEE	FL	R	09/13/2022	3.910	291,185						327,174	09/13/2022
R2004958366		DALLAS	GA	R	09/14/2022	4.150	318,319						357,662	09/14/2022
R2004958367		BROOKSVILLE	FL	R	09/15/2022	3.940	366,085						411,331	09/15/2022
R2004958368		MESA	AZ	R	09/15/2022	3.710	420,084						472,004	09/15/2022
R2004958369		MURFREESBORO	TN	R	09/15/2022	4.150	375,257						421,637	09/15/2022
R2004958370		TEMPLE	GA	R	09/15/2022	4.150	237,554						266,915	09/15/2022
R2004958371		WINTER PARK	FL	R	09/15/2022	3.910	363,512						408,440	09/15/2022
R2004958373		BROOKSVILLE	FL	R	09/16/2022	3.940	282,474						317,387	09/16/2022
R2004958375		MIDLOTHIAN	TX	R	09/15/2022	3.880	328,079						368,628	09/15/2022
R2004958377		MURFREESBORO	TN	R	09/19/2022	4.150	286,254						321,634	09/19/2022
R2004958378		GILBERT	AZ	R	09/20/2022	3.710	489,877						550,424	09/20/2022
R2004958383		BARTLETT	TN	R	09/21/2022	4.660	309,039						347,235	09/21/2022
R2004958385		VILLA RICA	GA	R	09/22/2022	4.150	304,481						342,114	09/22/2022
R2004958387		VILLA RICA	GA	R	09/22/2022	4.150	309,439						347,684	09/22/2022
R2004958388		VILLA RICA	GA	R	09/22/2022	4.150	304,482						342,115	09/22/2022
R2004958394		RUSKIN	FL	R	10/27/2022	3.940	353,106						396,748	10/11/2022
R2004958397		ROCKWALL	TX	R	09/26/2022	3.880	321,952						361,744	09/26/2022
R2004958398		COLUMBUS	OH	R	09/26/2022	4.040	324,845						364,994	09/26/2022
R2004958521		PARKER	CO	R	09/27/2022	3.750	548,600						616,405	09/27/2022
R2004958679		MUNFORD	TN	R	10/27/2022	4.660	263,307						295,851	10/05/2022
R2004958681		LAKE MARY	FL	R	10/27/2022	3.910	354,189						397,965	10/06/2022
R2004958682		MULBERRY	FL	R	10/27/2022	3.940	355,242						399,148	10/11/2022
R2004958683		RIVERVIEW	FL	R	10/27/2022	3.940	352,468						396,032	10/07/2022
R2004958692		VALRICO	FL	R	10/17/2022	3.940	325,628						365,874	10/17/2022
R2004958694		FATE	TX	R	10/18/2022	3.880	337,998						379,773	10/18/2022
R2004958697		BROOKSVILLE	FL	R	10/20/2022	3.940	307,442						345,441	10/20/2022
R2004958698		FATE	TX	R	10/21/2022	3.880	349,514						392,712	10/21/2022
R2004958699		MULBERRY	FL	R	10/21/2022	3.940	298,279						335,145	10/21/2022
R2004958727		VALRICO	FL	R	10/28/2022	3.940	393,378						441,998	10/28/2022
BM00042		DAYTONA BEACH	FL		12/02/2024	8.640	1,834,874						3,566,903	12/18/2024
0399999. Mortgages in good standing - Residential mortgages-all other							395,341,163		(169,329)		3,183,182		591,950,768	XXX
901882		EXTON	PA		12/01/2024	5.000	45,462						306,548	11/22/2013
901887		FORT WAYNE	IN		12/01/2024	4.950	128,871						568,750	01/09/2014
901933		CRANBURY	NJ		12/01/2024	4.500	312,320						1,301,471	09/11/2014
901942		READINGTON	NJ		12/01/2024	4.100	307,072						1,454,887	09/03/2014
901943		LOPATCONG TWNSHIP/PH	NJ		12/01/2024	4.451	333,743						1,647,226	01/22/2019
901959		TUCSON	AZ		12/01/2024	4.250	73,121						334,547	10/29/2014
901969		MUKILTEO	WA		12/01/2024	4.100	210,358						1,475,000	12/17/2014
902004		LAS VEGAS	NV		12/01/2024	3.900	330,635						1,786,875	03/14/2015
902016		AUSTIN	TX		12/01/2024	4.000	336,568						1,158,261	04/22/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902022		WARREN	MI		12/01/2024	3.950	335,830						1,312,500	05/20/2015
902030		AUBURN	WA		12/01/2024	4.000	125,374						667,786	05/08/2015
902042		SOUTH BEND	IN		12/01/2024	4.400	71,730						1,472,271	06/20/2015
902066		SERLING HEIGHTS	MI		12/01/2024	4.400	241,285						1,026,316	11/23/2015
902134		EAGAN	MN		12/01/2024	4.200	260,827						1,050,000	05/19/2016
902136		NEWINGTON	VA		12/01/2024	4.450	1,586,848						2,747,368	06/22/2016
902141		MENTOR	OH		12/01/2024	4.150	1,562,104						3,088,889	06/23/2016
902142		ARLINGTON	VA		12/01/2024	3.900	1,549,775						3,750,000	08/03/2016
902143		LAS VEGAS	NV		12/01/2024	4.250	1,566,993						4,310,680	08/09/2016
902147		BLACKLICK (COLUMBUS)	OH		12/01/2024	4.100	1,570,077						2,939,535	08/19/2016
902148		HARRISBURG	PA		12/01/2024	3.750	1,664,861						2,725,000	08/19/2016
902149		YORBA LINDA	CA		12/01/2024	3.900	1,560,357						3,400,000	09/14/2016
902150		JACKSONVILLE	FL		12/01/2024	3.950	1,222,621						4,440,000	09/23/2016
902151		CHESAPEAKE	VA		12/01/2024	3.900	1,565,771						2,890,173	10/14/2016
902152		BROWNSVILLE	TX		12/01/2024	4.000	1,215,799						3,125,000	09/09/2016
902154		CHARLOTTE	NC		12/01/2024	4.100	1,559,930						3,122,892	08/31/2016
902174		CYPRESS	CA		12/01/2024	4.320	1,706,793						3,400,000	12/09/2016
902354		KENNESAW	GA		12/01/2024	4.800	1,210,778						2,045,217	11/30/2018
902358		CEDAR PARK	TX		12/01/2024	4.800	1,214,476						2,548,718	01/11/2019
902376		OCEANSIDE	CA		12/01/2024	4.850	1,582,083						2,671,429	04/30/2019
902381		CHICAGO	IL		12/01/2024	4.480	1,547,128						2,587,658	06/27/2019
902382		HOUSTON	TX		12/01/2024	4.400	1,521,070						2,479,167	06/20/2019
902385		TUKWILA	WA		12/01/2024	4.300	869,980						2,186,732	06/07/2019
902387		PEACHTREE CORNERS	GA		12/01/2024	4.450	1,486,902						2,794,521	06/24/2019
902389		BENSALEM	PA		12/01/2024	4.050	1,479,625						2,586,503	07/17/2019
902391		BENSALEM	PA		12/01/2024	4.150	1,482,452						2,622,857	09/04/2019
902393		ALBUQUERQUE	NM		12/01/2024	3.900	3,083,712						4,783,533	08/07/2019
902394		CREVE COEUR	MO		12/01/2024	4.000	1,478,203						2,326,571	07/18/2019
902395		MIDDLETON	WI		12/01/2024	3.860	2,705,980						4,380,952	08/16/2019
902398		COVINGTON	WA		12/01/2024	3.970	2,982,434						5,607,843	08/08/2019
902399		ARDEN HILLS	MN		12/01/2024	3.700	2,689,079						4,562,500	08/12/2019
902400		STERLING HEIGHTS	MI		12/01/2024	3.770	2,756,641						4,326,316	08/05/2019
902401		SACRAMENTO	CA		12/01/2024	3.650	2,970,925						5,858,914	09/25/2019
902403		WALDORF	MD		12/01/2024	3.820	2,599,491						4,657,895	08/29/2019
902409		SAN DIEGO	CA		12/01/2024	4.000	2,782,687						5,504,167	09/23/2019
902411		CHARLESTON	SC		12/01/2024	3.900	1,109,504						1,893,333	09/15/2019
902412		SAN ANTONIO	TX		12/01/2024	4.000	2,200,491						5,106,122	10/01/2019
902413		DOWNINGTON	PA		12/01/2024	3.500	2,583,021						6,214,286	09/25/2019
902414		COLORADO SPRINGS	CO		12/01/2024	4.000	1,762,257						4,197,647	10/14/2019
902415		LANSDALE	PA		12/01/2024	3.500	861,007						2,112,000	09/25/2019
902416		DENVER	CO		10/31/2019	4.800	2,719,865						7,170,000	07/27/2022
902417		INDIO	CA		12/01/2024	3.250	2,686,740						7,250,000	11/18/2019
902419		HOMEWOOD	AL		12/01/2024	3.800	2,668,972						4,392,857	11/06/2019
902420		LEAGUE CITY	TX		12/01/2024	4.050	1,748,338						3,239,024	10/15/2019
902422		ONTARIO	CA		12/01/2024	3.530	1,079,153						2,000,000	12/03/2019
902425		COLUMBUS	OH		12/01/2024	3.600	1,264,271						2,181,290	11/13/2019
902426		SPOKANE	WA		12/01/2024	3.550	1,353,384						2,742,604	10/23/2019
902427		EDEN PRAIRIE	MN		12/01/2024	3.500	2,882,805						5,240,000	11/18/2019
902429		STILLWATER	NY		12/01/2024	4.050	2,730,089						4,052,631	10/09/2019
902430		CHICAGO	IL		12/01/2024	3.600	1,304,868						2,604,651	11/26/2019
902431		LAKEWOOD	NJ		12/01/2024	3.800	2,718,573						4,331,250	10/31/2019
902432		LAS VEGAS	NV		12/01/2024	3.700	871,553						2,879,167	12/09/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
902436		ASHBURN	VA		12/01/2024	3.900	1,815,476						4,127,273	12/09/2019
902437		CHULA VISTA	CA		12/01/2024	3.900	909,382						1,567,692	12/02/2019
902440		ANN ARBOR	MI		12/01/2024	3.500	2,895,522						4,690,909	11/22/2019
902442		SAN JUAN CAPISTRANO	CA		12/01/2024	3.550	2,706,768						5,103,448	12/13/2019
902443		HUNTINGTON BEACH	CA		12/01/2024	3.550	2,706,768						6,483,871	12/13/2019
902452		TAMPA	FL		12/01/2024	3.600	2,709,103						4,781,013	11/26/2019
902453		LUTHERVILLE-TIMONIUM	MD		12/01/2024	3.350	2,342,164						5,170,115	12/18/2019
902456		LAKEWOOD	CO		12/01/2024	3.860	1,821,368						3,219,107	01/03/2020
902457		AURORA	CO		12/01/2024	3.860	2,504,982						5,358,974	12/30/2019
902458		SACRAMENTO	CA		12/01/2024	3.750	2,267,740						4,500,000	01/08/2020
902461		AUBURN	WA		12/01/2024	3.600	1,574,674						3,078,947	12/20/2019
902462		KING OF PRUSSIA	PA		12/01/2024	3.700	1,197,373						2,444,444	01/15/2020
902463		ROWLETT	TX		12/01/2024	3.950	1,188,472						2,035,075	01/06/2020
902465		WEST DES MOINES	IA		12/01/2024	3.690	1,816,226						3,140,187	02/14/2020
902469		DARIEN	CT		12/01/2024	3.780	879,956						1,872,727	01/31/2020
902472		GRIMES	IA		12/01/2024	3.400	2,672,281						4,170,732	03/02/2020
902473		ROCKLIN	CA		12/01/2024	3.850	2,741,851						4,650,000	02/11/2020
902476		LAKE OSWEGO	OR		12/01/2024	3.600	1,744,300						3,340,909	02/14/2020
902477		AUBURN	WA		12/01/2024	3.600	1,351,832						5,326,761	02/19/2020
902479		CENTENNIAL	CO		12/01/2024	3.800	1,760,533						2,940,000	01/29/2020
902482		ST PETERSBURG	FL		12/01/2024	3.600	2,728,481						4,626,506	03/24/2020
902485		STERLING HEIGHTS	MI		12/01/2024	3.900	2,510,956						5,400,000	03/09/2020
902525		CHARLOTTE	NC		12/01/2024	3.350	1,867,884						3,150,000	12/09/2020
BM00038		SPRING	TX		12/03/2024	9.497	2,020,089						22,685,000	09/30/2024
BM00039		BRISBANE	CA		11/26/2024	9.250	26,722,083						45,887,105	10/02/2024
BM00039B		BRISBANE	CA		11/26/2024	15.920	2,166,655						3,720,576	10/07/2024
NC00007		MOUNT PLEASANT	SC		12/01/2024	7.597	2,677,500						4,950,000	08/04/2022
NC00008		SUMMERVILLE	SC		12/01/2024	7.597	1,848,750						3,250,000	08/03/2022
NC00009		CHARLESTON	SC		12/01/2024	7.597	1,317,500						2,485,000	08/03/2022
NC00012		GAINESVILLE	FL		12/01/2024	8.507	3,733,366						9,257,379	04/03/2023
NC00013		LAKE WORTH	FL		12/01/2024	9.257	2,532,648						10,691,865	07/13/2023
NP00003		TEMPLE	TX		12/01/2024	8.008	3,724,924						13,637,500	10/29/2022
VN00001		BROOKLYN	NY		02/09/2023	5.550	2,376,452						4,595,100	01/13/2023
VN00002		BAYTOWN	TX		07/14/2023	7.000	2,400,000						3,984,000	06/26/2023
VN00004		BORDENTOWN	NJ		01/18/2023	6.274	1,991,492						3,508,000	09/21/2022
VN00005		MOUNT LAUREL	NJ		02/19/2021	6.590	1,800,816						3,544,000	09/11/2023
VN00006		MOUNT LAUREL	NJ		02/19/2021	6.590	94,978						3,544,000	09/11/2023
VN00010		BALLWIN	MO		02/15/2023	6.080	1,157,543						1,720,000	12/30/2022
VN00012		HILLSBOROUGH	NJ		02/20/2020	6.167	1,042,859						1,235,263	10/17/2019
VN00013		ELLENWOOD	GA		08/10/2022	6.326	1,049,261						1,556,000	07/15/2022
VN00015		BRUNSWICK	GA		10/13/2022	5.940	960,811						1,304,559	09/23/2022
VN00018		MENDHAM	NJ		08/03/2023	6.610	887,889						1,348,000	12/28/2022
VN00019		ALACHUA	FL		04/28/2023	7.826	1,010,000						1,592,000	10/04/2022
VN00020		TAMPA	FL		08/31/2018	5.976	858,255						1,284,000	07/06/2018
VN00021		NEW YORK	NY		03/31/2021	6.373	779,048						1,364,000	11/25/2020
VN00023		MADISON	AL		10/04/2022	6.514	646,443						1,060,000	09/07/2023
VN00024		DECATUR	GA		05/31/2022	6.774	659,418						940,000	06/02/2022
VN00025		ATLANTA	GA		11/20/2019	6.672	642,362						1,100,000	11/12/2019
VN00028		BROOKLYN	NY		07/29/2020	6.407	586,539						1,020,000	06/19/2020
VN00029		MIAMI	FL		08/27/2020	5.260	553,384						1,644,000	12/06/2019
VN00031		MIAMI	FL		11/22/2022	6.140	552,787						1,212,000	10/25/2022
VN00032		DAVENPORT	FL		12/22/2020	6.120	515,293						816,000	08/03/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
VN00035		RIDGEWOOD	NJ		09/28/2022	6.440	484,353						1,517,401	05/18/2022
VN00036		TAMPA	FL		10/10/2017	6.512	427,990						868,000	09/13/2017
VN00037		NEW YORK	NY		03/14/2023	6.774	435,910						710,600	12/06/2022
VN00038		BROOKLYN	NY		12/22/2015	6.057	388,390						1,440,000	11/20/2015
VN00041		MIAMI	FL		11/22/2022	7.345	9,343						1,212,000	10/25/2022
0599999. Mortgages in good standing - Commercial mortgages-all other							206,202,881						439,502,362	XXX
0899999. Total Mortgages in good standing							649,676,408		(169,329)		3,183,182		1,171,604,475	XXX
1699999. Total - Restructured Mortgages														XXX
AG1021		METTLER	CA		07/21/2020	3.750	918,356						2,198,214	04/18/2023
AG1023		BAKERSFIELD	CA		07/21/2020	3.750	1,252,881			58,157			2,500,000	02/04/2020
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages							2,171,237			58,157			4,698,214	XXX
A271454		RALEIGH	NC		12/30/2022	10.500	698,265				27,754		1,000,000	12/22/2022
A271456		RALEIGH	NC		12/20/2022	11.000	697,391						1,000,000	11/03/2022
A271457		RALEIGH	NC		12/21/2022	11.000	710,739						1,000,000	11/03/2022
A271459		RALEIGH	NC		12/22/2022	11.000	714,300						1,000,000	11/03/2022
A321098		TAMPA	FL		12/30/2021	11.500	104,809						550,000	01/20/2022
A321583		BRANDON	FL		02/03/2023	11.500	269,500						385,000	02/14/2023
A321597		JENSEN BEACH	FL		03/31/2023	10.000	9,356,916				171,858		24,260,000	04/03/2023
A630637		SAINT LOUIS	MO		08/17/2023	11.000	112,500						150,000	08/16/2023
A630649		FLORISSANT	MO		09/07/2023	10.000	135,000						180,000	09/05/2023
A920219		LOS ANGELES	CA		05/17/2022	11.250	1,050,000						1,400,000	05/13/2022
A921249		PALM DESERT	CA		01/18/2023	11.130	2,145,500						3,900,000	01/09/2023
P2009018600		CHARLOTTE	NC		09/21/2020	5.750	499,364		(394)				550,000	10/21/2020
P2009022943		KEY WEST	FL		11/01/2021	5.500	557,118		(850)				956,000	12/21/2021
P2009022951		STOCKTON	CA		12/01/2024	5.250	289,740		(421)				530,000	12/21/2021
P5211115202		SURPRISE	AZ		12/01/2024	4.625	416,913		216				585,000	01/07/2022
P5220317719		LAKE ELSINORE	CA		12/01/2024	6.375	373,376		(107)				710,000	04/29/2022
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							18,131,431		(1,556)		199,612		38,156,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							20,302,668		(1,556)	58,157	199,612		42,854,214	XXX
A321453		MIAMI SHORES	FL		02/07/2023	9.500	1,115,510						3,100,000	09/16/2022
A430729		CLEVELAND HEIGHTS	OH		09/02/2022	9.250	105,855						300,000	08/11/2022
A710047		PINE BLUFF	AR		05/26/2023	9.500	950,250						1,357,500	04/28/2023
A830012		MERIDIAN	ID		12/08/2021	12.100	356,250						475,000	12/02/2021
P4221025138		EUTAW	AL		02/14/2023	9.990	281,242		(28)				395,000	01/10/2023
P5220923578		NEWBURGH	NY		11/16/2022	7.500	295,601		(64)				414,000	10/07/2022
P5230128223		WELLINGTON	FL		10/14/2022	8.500	1,070,157		(713)				1,375,000	08/31/2022
P5230229034		ROYAL PALM BEACH	FL		02/17/2023	9.625	520,202		(338)				564,000	01/18/2023
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							4,695,067		(1,143)				7,980,500	XXX
3299999. Total - Mortgages in the process of foreclosure							4,695,067		(1,143)				7,980,500	XXX
3399999 - Totals							674,674,144		(172,028)	58,157	3,382,794		1,222,439,189	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 114,592 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 41,801 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
AG1119	WAPATO	WA		03/29/2023	6.590		1,000,000	3,333,333
AG1126	WHEATLAND	WY		03/01/2024	9.260	900,000		2,473,207
AG1128	DALHART	TX		06/20/2024	7.450	5,000,000		8,333,333
0199999. Mortgages in good standing - Farm Mortgages						5,900,000	1,000,000	14,139,873
A150307	PHILADELPHIA	PA		04/26/2023	9.500		48,400	245,000
A170858	BERKELEY TOWNSHIP	NJ		03/31/2023	10.750		252,738	6,759,000
A210476	GLOUCESTER	VA		08/10/2023	9.750		10,500	555,000
A240032	HEDGESVILLE	WV		09/07/2023	9.500		15,000	320,000
A240044	GREAT CACAPON	WV		08/31/2023	10.500		58,000	240,000
A271450	RALEIGH	NC		12/20/2022	11.000		5,445	1,000,000
A271452	RALEIGH	NC		12/21/2022	11.000		5,241	1,000,000
A271461	RALEIGH	NC		12/22/2022	11.000		126,587	1,000,000
A271638	HIGH POINT	NC		05/23/2023	9.250		13,838	230,000
A271641	CHARLOTTE	NC		05/19/2023	11.750		9,000	325,000
A303624	ATLANTA	GA		05/17/2023	11.500		90,100	400,000
A321377	MIAMI BEACH	FL		02/06/2023	11.250		859,766	4,750,000
A321713	SAINT PETERSBURG	FL		09/08/2023	10.000		12,000	320,000
A321723	WEST PALM BEACH	FL		08/31/2023	10.000		47,135	265,000
A630577	SAINT LOUIS	MO		01/23/2023	11.750		36,000	200,000
A751098	AUSTIN	TX		01/13/2023	11.750		63,799	2,100,000
A751113	AUSTIN	TX		03/20/2023	11.000		45,654	1,700,000
A751118	AUSTIN	TX		04/27/2023	10.000		144,426	1,250,000
A751119	AUSTIN	TX		04/27/2023	10.000		352,498	1,550,000
A751120	AUSTIN	TX		04/27/2023	10.000		289,135	1,750,000
A751121	DALLAS	TX		04/27/2023	10.000		415,882	1,650,000
A751122	AUSTIN	TX		04/27/2023	10.000		192,174	2,075,000
A751124	AUSTIN	TX		04/27/2023	10.000		317,316	1,850,000
A751126	DALLAS	TX		04/27/2023	10.000		644,079	1,400,000
A751128	DALLAS	TX		04/27/2023	10.000		610,997	1,700,000
A751139	DALLAS	TX		04/27/2023	10.000		219,042	1,550,000
A751141	AUSTIN	TX		04/27/2023	10.000		248,927	1,575,000
A751143	AUSTIN	TX		04/27/2023	10.000		281,000	1,400,000
A751144	AUSTIN	TX		04/27/2023	10.000		269,663	1,565,000
A751146	BELLAIRE	TX		04/27/2023	10.000		786,875	1,550,000
A751149	HOUSTON	TX		04/27/2023	10.000		344,657	1,850,000
A751150	BELLAIRE	TX		04/27/2023	10.000		883,848	1,475,000
A751158	HOUSTON	TX		05/16/2023	10.750		1,126,494	4,160,000
A751168	DALLAS	TX		05/30/2023	11.000		225,000	925,000
A800161	PEYTON	CO		01/31/2023	12.500			1,100,000
A800168	SUPERIOR	CO		04/27/2023	10.000		297,876	1,180,000
A800169	LOUISVILLE	CO		04/27/2023	10.000		362,732	1,350,000
A800173	SUPERIOR	CO		04/27/2023	10.000		467,447	1,190,000
A800175	LOUISVILLE	CO		04/27/2023	10.000		666,085	1,350,000
A800177	SUPERIOR	CO		04/27/2023	10.000		581,717	1,180,000
A800178	LOUISVILLE	CO		04/27/2023	10.000		588,217	1,350,000
A850435	SEDONA	AZ		04/14/2022	12.000		325,563	1,400,000
A880760	LAS VEGAS	NV		09/05/2023	10.250		1,335,889	6,400,000
A881314	HENDERSON	NV		05/24/2023	10.750		2,754,271	8,100,000
A881315	HENDERSON	NV		05/31/2023	10.750		2,733,960	10,000,000
A881319	LAS VEGAS	NV		05/17/2023	9.000		29,700	625,000
A918925	LOS ANGELES	CA		11/23/2021	10.000		91,933	4,500,000
A918939	LA JOLLA	CA		11/18/2021	11.700		128,500	8,746,881
A919110	LOS ANGELES	CA		12/08/2021	11.500		180,960	5,700,000
A919347	BURLINGAME	CA		09/29/2023	10.750		774,283	5,550,000
A919514	MENLO PARK	CA		05/18/2023	10.000		973,713	4,900,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A919724	SOUTH GATE	CA		04/05/2022	10.500		66,700	945,000
A919747	CAMPBELL	CA		05/25/2023	10.000		267,131	2,850,000
A919827	REDWOOD CITY	CA		05/25/2023	10.000		563,902	3,700,000
A919949	LOS ALTOS	CA		04/12/2022	10.000		70,000	6,000,000
A919956	REDWOOD CITY	CA		05/25/2023	10.000		689,279	3,900,000
A920455	SAN JOSE	CA		05/25/2023	10.000		450,201	2,700,000
A920691	WEST HOLLYWOOD	CA		12/27/2022	10.750		110,780	9,325,000
A920858	SAN MATEO	CA		09/16/2022	10.000		109,674	3,500,000
A921087	NEWPORT BEACH	CA		12/27/2022	11.000		421,041	6,000,000
A921135	SANTA MONICA	CA		05/30/2023	10.750		1,104,092	15,000,000
A921183	PASADENA	CA		01/17/2023	9.500		712,000	7,700,001
A921198	LOS ANGELES	CA		01/18/2023	11.250		273,397	3,500,000
A921201	LOS ANGELES	CA		01/05/2023	13.000			2,725,000
A921247	VALLEY VILLAGE	CA		02/07/2023	11.000		214,200	3,200,000
A921297	LOS ANGELES	CA		03/31/2023	9.750		1,234,000	3,250,000
A921311	LOS ANGELES	CA		02/03/2023	10.750		215,322	3,000,000
A921314	LOS ANGELES	CA		02/01/2023	13.000		526,005	3,400,000
A921343	GLENDORA	CA		03/06/2023	9.500		59,000	1,100,000
A921394	BEVERLY HILLS	CA		03/27/2023	11.500		322,047	13,500,001
A921396	WOODLAND HILLS	CA		04/20/2023	10.500		1,690,529	2,950,000
A921397	SAN JUAN CAPISTRANO	CA		03/03/2023	9.500		105,000	6,250,000
A921405	LOS ANGELES	CA		08/21/2023	10.750		32,600	3,000,000
A921406	SAN PABLO	CA		02/23/2023	10.000		21,000	585,000
A921448	CULVER CITY	CA		05/16/2023	9.500		50,331	3,800,001
A921462	SOUTH PASADENA	CA		03/22/2023	10.750		76,200	1,750,000
A921466	LOS ANGELES	CA		03/23/2023	10.500		290,300	2,600,000
A921467	LOS ANGELES	CA		03/31/2023	10.750		257,500	1,750,000
A921471	OAKLAND	CA		03/30/2023	10.000		193,200	975,000
A921472	ENCINO	CA		03/31/2023	10.250		18,969	5,250,000
A921473	SANTA ROSA	CA		04/27/2023	10.000		24,850	1,600,000
A921477	PALO ALTO	CA		04/28/2023	10.500		2,411,084	16,500,000
A921483	SACRAMENTO	CA		03/23/2023	11.000		40,300	800,000
A921489	LOS ANGELES	CA		03/20/2023	10.000		145,000	2,750,000
A921595	LOS ALTOS	CA		04/19/2023	10.250		1,160,077	6,500,000
A921608	MILL VALLEY	CA		05/17/2023	10.750		499,000	3,000,000
A921627	EL SEGUNDO	CA		05/17/2023	10.250		435,259	2,600,000
A921660	LOS ANGELES	CA		05/23/2023	9.500		179,715	2,700,000
A921665	ENCINITAS	CA		04/25/2023	10.000		90,000	1,300,000
A921698	LOS ANGELES	CA		05/31/2023	11.750		403,715	2,150,000
A921711	SACRAMENTO	CA		05/24/2023	10.500		150,000	800,000
A921728	SACRAMENTO	CA		05/19/2023	11.000		10,500	1,275,000
A921732	OJAI	CA		05/31/2023	11.500		416,635	3,500,000
A921737	WALNUT CREEK	CA		05/25/2023	10.000		137,668	2,900,000
A921739	SAN MATEO	CA		05/23/2023	9.000		60,568	2,850,000
A921742	CAMERON PARK	CA		08/09/2023	10.250		1,108,593	7,355,001
A921773	WEST HOLLYWOOD	CA		05/24/2023	10.500		2,412,500	7,317,399
A921899	SAN CLEMENTE	CA		09/06/2023	10.500		770,800	3,850,000
A921902	LOS ANGELES	CA		08/03/2023	10.250		506,188	2,850,000
A921919	MOUNTAIN VIEW	CA		08/10/2023	10.250		2,769,186	16,600,000
A921948	CEDARPINES PARK	CA		08/09/2023	9.500		5,000	325,000
A921949	LOS ANGELES	CA		08/22/2023	10.250		1,425,208	5,200,000
A921954	SAN FRANCISCO	CA		09/07/2023	10.250		475,282	3,500,000
A921962	RIMFOREST	CA		08/04/2023	12.250		59,500	400,000
A921969	CAMPBELL	CA		08/16/2023	9.250		186,500	2,000,000
A921970	SAN MATEO	CA		08/07/2023	10.250		35,729	2,350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
A922009	NEWPORT BEACH	CA		08/18/2023	10.000		1,769,047	6,430,000
A922022	HIDDEN HILLS	CA		08/29/2023	10.250		5,732,278	16,500,001
A922036	COSTA MESA	CA		08/28/2023	9.750		294,800	2,250,000
A922042	LOS ANGELES	CA		08/14/2023	10.000		29,200	725,000
A922057	VISTA	CA		08/25/2023	9.250		18,950	1,050,000
A922100	FULLERTON	CA		08/24/2023	10.750		125,000	1,200,000
A922139	LOS ANGELES	CA		09/12/2023	10.250		418,000	5,000,000
A922143	SAN DIEGO	CA		09/06/2023	9.250		15,400	1,310,000
A922152	REDONDO BEACH	CA		09/28/2023	10.000		1,544,833	5,555,000
A980304	KIRKLAND	WA		05/23/2023	11.500		957,808	3,000,000
BM00023	VARIOUS	CA		02/27/2024	8.640	11,481,011	5,100,620	23,752,500
BM00040	WOOLWICH	NJ		12/02/2024	8.640	883,092	12,343	3,675,000
BM00041	WAYNE	NJ		12/11/2024	8.640	365,400		1,762,500
A919319	CUPERTINO	CA		05/25/2023	10.000		14,866	4,900,000
A922023	LOS ALTOS	CA		08/14/2023	10.750		27,017	7,250,000
A922150	VISTA	CA		09/06/2023	9.250		16,200	1,625,000
A980229	SEATTLE	WA		05/26/2022	10.000		7,556	2,450,000
P2009027269	SIMI VALLEY	CA		10/01/2024	6.875	588,000	25,031	938,000
P4240766233	FLORENCE	AZ		10/16/2024	7.750	284,815	7,815	440,000
P4240869643	ENID	OK		10/04/2024	7.625	187,200	(245)	275,000
P4240870324	VISALIA	CA		10/11/2024	6.990	230,000	4,874	330,000
P4240870589	SEATTLE	WA		10/07/2024	6.750	420,000	21,000	685,000
P4240870965	ASHEBORD	NC		09/30/2024	8.990	287,000	6,799	420,000
P4240972150	MIAMI	FL		09/30/2024	6.250	281,732	4,561	460,000
P4240972378	FORT LAUDERDALE	FL		10/11/2024	7.875	373,459	3,525	415,000
P4240972589	AVENTURA	FL		10/24/2024	6.750	340,000	8,480	460,000
P4240972801	CARLSBAD	CA		10/16/2024	7.625	1,528,125	57,213	2,075,000
P4240972986	WILTON MANORS	FL		09/30/2024	6.990	494,593	9,892	660,000
P4240973038	LEHIGH ACRES	FL		10/22/2024	6.750	182,000	1,491	260,000
P4240973141	TAVERNIER	FL		10/23/2024	6.750	1,417,000	32,520	3,850,000
P4240973458	SHREVEPORT	LA		10/11/2024	8.750	422,953	10,603	555,000
P4240974511	MIAMI	FL		10/22/2024	6.625	1,260,000	15,536	1,575,000
P4240974600	WEST PARK	FL		10/29/2024	7.625	320,000	10,835	440,000
P4240974860	LINCOLN	CA		11/01/2024	6.625	300,000	13,500	665,000
P4241076057	MAIZE	KS		10/28/2024	8.750	425,000	12,640	550,000
P4241076432	HIALEAH	FL		10/31/2024	6.750	210,000	6,132	280,000
P5240766864	WOODBURY	TN		10/09/2024	9.500	240,000	10,800	480,000
P5240766878	ORANGE PARK	FL		08/23/2024	8.875	114,871	2,297	330,000
P5240768123	ARMONA	CA		08/06/2024	6.750	264,550	6,942	407,000
P5240768158	ARMONA	CA		08/15/2024	6.750	290,806	6,904	457,000
P5240868802	DAYTONA BEACH	FL		09/26/2024	6.750	423,385	8,468	575,000
P5240870313	ORLANDO	FL		09/19/2024	8.625	187,689	(130)	313,000
P5240871315	MANDEVILLE	LA		09/30/2024	7.500	503,626	19,485	649,000
P5240972078	ATLANTA	GA		10/15/2024	6.875	260,000	3,900	450,000
P5240972251	RICHARDSON	TX		09/27/2024	9.125	296,809	10,020	366,000
P5240972258	CAPE CORAL	FL		10/04/2024	8.500	424,000	8,480	530,000
P5240972575	WEST PALM BEACH	FL		09/16/2024	7.625	99,928	1,249	255,000
P5240973037	PORT RICHEY	FL		10/04/2024	7.125	271,920	6,953	342,000
P5240973066	LOS ANGELES	CA		09/28/2024	8.250	592,122	12,956	790,000
P5240973238	LIVINGSTON	LA		10/15/2024	6.990	170,000	8,065	355,000
P5240973258	WAIPAHU	HI		10/21/2024	7.990	920,000	40,581	1,150,000
P5240973554	FORT COLLINS	CO		10/10/2024	7.750	579,800	21,708	880,000
P5240973897	WINDSOR	CO		10/21/2024	6.990	533,500	21,975	821,000
P5240973943	PROVO	UT		10/15/2024	6.250	528,579	12,258	834,500
P5240973989	LOS ANGELES	CA		10/01/2024	6.625	1,350,000	33,615	1,980,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P5240974151	BULLHEAD CITY	AZ		10/01/2024	7.875	126,700	1,901	181,000
P5241075064	AUSTIN	TX		10/17/2024	7.125	365,116	15,543	596,000
P5241075588	PARMA	OH		10/15/2024	7.990	205,600	3,929	257,000
P5241076049	KISSIMMEE	FL		10/01/2024	7.125	289,500	9,151	421,000
P5241076874	RIGBY	ID		08/26/2024	7.375	933,461	32,512	1,200,000
P5240974624	MANASSAS	VA		10/18/2024	7.250	402,500	(2,013)	575,000
BM00042	DAYTONA BEACH	FL		12/02/2024	8.640	1,834,874		3,566,903
0399999. Mortgages in good standing - Residential mortgages-all other						34,490,716	64,040,988	465,012,688
BM00038	SPRING	TX		12/03/2024	9.497	2,020,089		22,685,000
BM00039	BRISBANE	CA		11/26/2024	9.250	26,491,819	230,264	45,887,105
BM00039B	BRISBANE	CA		11/26/2024	15.920	2,147,985	18,670	3,720,576
NC00012	GAINESVILLE	FL		12/01/2024	8.507	3,165,276	568,090	9,257,379
NC00013	LAKE WORTH	FL		12/01/2024	9.257	2,138,247	394,400	10,691,865
NP00003	TEMPLE	TX		12/01/2024	8.008		2,111,076	13,637,500
VN00001	BROOKLYN	NY		02/09/2023	5.550	2,400,000	(23,548)	4,595,100
VN00002	BAYTOWN	TX		07/14/2023	7.000	2,400,000		3,984,000
VN00004	BORDENTOWN	NJ		01/18/2023	6.274	2,073,315	(79,676)	3,508,000
VN00005	MOUNT LAUREL	NJ		02/19/2021	6.590	1,802,643		3,544,000
VN00006	MOUNT LAUREL	NJ		02/19/2021	6.590	95,075		3,544,000
VN00010	BALLWIN	MO		02/15/2023	6.080	1,176,147	(17,237)	1,720,000
VN00012	HILLSBOROUGH	NJ		02/20/2020	6.167	1,072,459	(27,445)	1,235,263
VN00013	ELLENWOOD	GA		08/10/2022	6.326	1,080,000	(30,739)	1,556,000
VN00015	BRUNSWICK	GA		10/13/2022	5.940	978,734	(16,490)	1,304,559
VN00018	MENDHAM	NJ		08/03/2023	6.610	888,804		1,348,000
VN00019	ALACHUA	FL		04/28/2023	7.826	1,005,483	4,517	1,592,000
VN00020	TAMPA	FL		08/31/2018	5.976	866,187	(7,932)	1,284,000
VN00021	NEW YORK	NY		03/31/2021	6.373	789,381	(8,597)	1,364,000
VN00023	MADISON	AL		10/04/2022	6.514	672,275	(24,707)	1,060,000
VN00024	DECATUR	GA		05/31/2022	6.774	671,089	(11,671)	940,000
VN00025	ATLANTA	GA		11/20/2019	6.672	651,175	(7,033)	1,100,000
VN00028	BROOKLYN	NY		07/29/2020	6.407	601,585	(14,032)	1,020,000
VN00029	MIAMI	FL		08/27/2020	5.260	573,776	(19,366)	1,644,000
VN00031	MIAMI	FL		11/22/2022	6.140	560,000	(6,553)	1,212,000
VN00032	DAVENPORT	FL		12/22/2020	6.120	517,127		816,000
VN00035	RIDGEWOOD	NJ		09/28/2022	6.440	486,226	(1,070)	1,517,401
VN00036	TAMPA	FL		10/10/2017	6.512	438,818	(9,488)	868,000
VN00037	NEW YORK	NY		03/14/2023	6.774	436,000	(90)	710,600
VN00038	BROOKLYN	NY		12/22/2015	6.057	394,964	(5,135)	1,440,000
VN00041	MIAMI	FL		11/22/2022	7.345	9,454	(111)	1,212,000
0599999. Mortgages in good standing - Commercial mortgages-all other						58,604,131	3,016,098	149,998,348
0899999. Total Mortgages in good standing						98,994,847	68,057,086	629,150,909
1699999. Total - Restructured Mortgages								
A271454	RALEIGH	NC		12/30/2022	10.500		258,667	1,000,000
A271456	RALEIGH	NC		12/20/2022	11.000		4,241	1,000,000
A271457	RALEIGH	NC		12/21/2022	11.000		61,051	1,000,000
A271459	RALEIGH	NC		12/22/2022	11.000		53,201	1,000,000
A321583	BRANDON	FL		02/03/2023	11.500		4,000	385,000
A321597	JENSEN BEACH	FL		03/31/2023	10.000		1,508,492	24,260,000
A921249	PALM DESERT	CA		01/18/2023	11.130		138,000	3,900,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							2,027,652	32,545,000
2499999. Total - Mortgages with overdue interest over 90 days							2,027,652	32,545,000
A921235	SAN FRANCISCO	CA		03/30/2023	9.000		90,000	6,000,000
2799999. Mortgages in process of foreclosure-Residential mortgages-all other							90,000	6,000,000
3299999. Total - Mortgages in the process of foreclosure							90,000	6,000,000
3399999 - Totals						98,994,847	70,174,738	667,695,909

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A210343	PORTSMOUTH	VA		04/29/2022	11/19/2024	175,500							175,500	175,500			
A271452	RALEIGH	NC		12/21/2022	09/03/2024	723,381							728,622	728,622			
A271461	RALEIGH	NC		12/22/2022	09/24/2024	575,545							702,132	702,132			
A271641	CHARLOTTE	NC		05/19/2023	10/16/2024	186,523							195,523	195,523			
A303602	ATLANTA	GA		04/05/2023	09/10/2024	665,000							665,000	665,000			
A321530	FORT MYERS	FL		01/09/2023	09/09/2024	122,500							122,500	122,500			
A321673	NORTH PORT	FL		05/31/2023	11/14/2024	306,000							306,000	306,000			
A500063	DES MOINES	IA		12/05/2022	09/24/2024	73,800							73,800	73,800			
A500064	DES MOINES	IA		12/12/2022	10/09/2024	180,000							180,000	180,000			
A500079	DES MOINES	IA		08/30/2023	09/24/2024	165,000							165,000	165,000			
A630603	ST. LOUIS	MO		05/22/2023	09/11/2024	137,850							137,850	137,850		(33,850)	(33,850)
A750963	HOUSTON	TX		01/14/2022	10/11/2024	184,500							184,500	184,500		(22,000)	(22,000)
A750970	HOUSTON	TX		01/28/2022	10/11/2024	203,310							190,345	190,345		(50,919)	(50,919)
A751119	AUSTIN	TX		04/27/2023	09/27/2024	689,146							718,332	718,332			
A751122	AUSTIN	TX		04/27/2023	10/02/2024	1,084,446							884,905	884,905			
A751126	DALLAS	TX		04/27/2023	09/30/2024	287,358							627,428	627,428			
A751143	AUSTIN	TX		04/27/2023	10/02/2024	618,435							623,454	623,454			
A751146	BELLAIRE	TX		04/27/2023	10/01/2024	320,674							763,263	763,263			
A751149	HOUSTON	TX		04/27/2023	10/02/2024	918,675							867,828	867,828			
A751150	BELLAIRE	TX		04/27/2023	10/02/2024	148,907							705,128	705,128			
A800168	SUPERIOR	CO		04/27/2023	09/09/2024	526,590							571,489	571,489			
A800173	SUPERIOR	CO		04/27/2023	10/01/2024	328,625							551,015	551,015			
A800175	LOUISVILLE	CO		04/27/2023	10/01/2024	41,878							418,540	418,540			
A800177	SUPERIOR	CO		04/27/2023	09/13/2024	225,386							554,126	554,126			
A800178	LOUISVILLE	CO		04/27/2023	10/01/2024	352,355							651,149	651,149			
A919110	LOS ANGELES	CA		12/08/2021	09/03/2024	3,749,609							3,930,569	3,930,569			
A919514	MENLO PARK	CA		05/18/2023	09/06/2024	1,802,881							2,776,594	2,776,594			
A920691	WEST HOLLYWOOD	CA		12/27/2022	09/24/2024	1,285,611							1,396,391	1,396,391			
A921087	NEWPORT BEACH	CA		12/27/2022	09/13/2024	3,634,629							4,055,670	4,055,670			
A921123	ALBANY	CA		12/19/2022	10/30/2024	2,250,000							2,250,000	2,250,000			
A921297	LOS ANGELES	CA		03/31/2023	10/30/2024	926,000							2,160,000	2,160,000			
A921354	LOS ANGELES	CA		02/02/2023	09/05/2024	764,000							764,000	764,000			
A921397	SAN JUAN CAPISTRANO	CA		03/03/2023	10/21/2024	3,983,000							4,088,000	4,088,000			
A921627	EL SEGUNDO	CA		05/17/2023	11/27/2024	1,299,981							1,735,240	1,735,240			
A921698	LOS ANGELES	CA		05/31/2023	11/26/2024	1,091,192							1,494,907	1,494,907			
A921732	OJAI	CA		05/31/2023	11/26/2024	1,846,565							2,263,200	2,263,200			
A921954	SAN FRANCISCO	CA		09/07/2023	10/18/2024	2,081,718							2,557,000	2,557,000			
A921970	SAN MATEO	CA		08/07/2023	11/08/2024	1,476,771							1,512,500	1,512,500			
A922009	NEWPORT BEACH	CA		08/18/2023	10/24/2024	2,586,591							2,010,638	2,010,638			
A922034	OAKLAND	CA		08/16/2023	10/10/2024	315,000							315,000	315,000			
P2009023016	HICKSVILLE	NY		11/02/2021	09/30/2024	825,553		(1,020)			(1,020)		787,206	787,206		(29,324)	(29,324)
P2009023646	WALDORF	MD		04/11/2022	10/03/2024	312,018		(408)			(408)		293,451	293,451		(14,388)	(14,388)
P2009025431	MATTHEWS	NC		12/01/2024	12/01/2024			(305)			(305)		301,514	301,514		(7,603)	(7,603)
P4211215636	TAMARAC	FL		12/01/2024	11/05/2024			(23)			(23)		84,898	84,898		(683)	(683)
P4221226454	AUSTIN	TX		02/28/2023	10/29/2024	2,140,673							2,107,107	2,107,107		(15,518)	(15,518)
P4230127807	ATHOL	ID		12/01/2024	11/15/2024			(888)			(888)		792,645	792,645		(34,546)	(34,546)
P5220115939	SCOTTSDALE	AZ		02/22/2022	10/24/2024	2,299,730		(3,173)			(3,173)		2,152,439	2,152,439		(97,572)	(97,572)
P5221024348	OVERLAND PARK	KS		12/01/2024	11/18/2024			(460)			(460)		1,140,903	1,140,903		(16,498)	(16,498)
P5221125775	SAINT CLOUD	FL		12/01/2024	11/19/2024			(102)			(102)		93,142	88,827		(4,316)	(4,316)
P5230127451	ORLANDO	FL		12/01/2024	12/01/2024			(490)			(490)		992,790	992,790		(19,271)	(19,271)
R2004958061	ATLANTA	GA	R	07/05/2022	09/05/2024	402,069							402,069	402,069			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A150307	PHILADELPHIA	PA		04/26/2023	05/16/2024	49,336							97,736	97,736			
A200189	BALTIMORE	MD		08/14/2023	02/05/2024	105,000							105,000	105,000			
A210323	RICHMOND	VA		01/21/2022	01/16/2024	166,850							166,850	166,850			
A210445	HENRICO	VA		04/20/2023	06/18/2024	2,663,835							515,096	515,096			
A210457	HENRICO	VA		04/20/2023	02/26/2024	87,975							87,975	87,975			
A210463	LOCUST GROVE	VA		05/19/2023	03/20/2024	302,950							302,950	302,950			
A210466	CHESAPEAKE	VA		05/19/2023	05/17/2024	182,500							182,500	182,500			
A210470	CHESAPEAKE	VA		09/08/2023	12/06/2023	281,700							281,700	281,700			
A210476	GLOUCESTER	VA		08/10/2023	01/02/2024	392,631							403,131	403,131			
A210485	NORFOLK	VA		08/30/2023	12/05/2023	228,600							228,600	228,600			
A240016	HARPERS FERRY	WV		02/16/2023	01/05/2024	42,500							42,500	42,500			
A240032	HEDGESVILLE	WV		09/07/2023	07/09/2024	179,650							194,650	194,650			
A240033	HARPERS FERRY	WV		05/19/2023	03/05/2024	229,500							229,500	229,500			
A270963	SUPPLY	NC		05/20/2022	03/07/2024	230,574							230,574	230,574			
A271450	RALEIGH	NC		12/20/2022	08/01/2024	708,436							713,881	713,881			
A271492	CHARLOTTE	NC		01/20/2023	02/09/2024	187,500							187,500	187,500			
A271509	JACKSONVILLE	NC		12/21/2022	12/20/2023	220,500							220,500	220,500			
A271514	CHARLOTTE	NC		12/19/2022	01/29/2024	259,000							259,000	259,000			
A271516	HICKORY	NC		01/24/2023	04/10/2024	449,389							43,399	43,399			
A271579	CHARLOTTE	NC		03/20/2023	02/21/2024	315,350							315,350	315,350			
A271605	CHARLOTTE	NC		03/30/2023	03/21/2024	238,000							238,000	238,000			
A271628	MT PLEASANT	NC		05/17/2023	12/04/2023	117,751							117,751	117,751			
A271638	HIGH POINT	NC		05/23/2023	07/16/2024	158,662							172,500	172,500			
A271647	APEX	NC	R	05/25/2023	01/22/2024	265,880							265,880	265,880			
A271649	HOLLY SPRINGS	NC		05/22/2023	12/21/2023	452,665							452,665	452,665			
A271652	GASTONIA	NC		05/23/2023	02/09/2024	184,406							184,406	184,406			
A271653	GASTONIA	NC		05/23/2023	12/28/2023	185,282							185,282	185,282			
A271658	RALEIGH	NC		05/18/2023	04/26/2024	163,200							163,200	163,200			
A271660	CHARLOTTE	NC		05/25/2023	12/22/2023	208,734							208,734	208,734			
A271664	RALEIGH	NC		05/23/2023	12/15/2023	106,250							106,250	106,250			
A271665	CHARLOTTE	NC		05/23/2023	12/18/2023	148,750							148,750	148,750			
A271669	CHARLOTTE	NC		05/26/2023	02/22/2024	242,250							242,250	242,250			
A271676	GREENVILLE	NC		05/22/2023	01/04/2024	85,000							85,000	85,000			
A271690	SANFORD	NC		05/30/2023	12/26/2023	161,500							161,500	161,500			
A271713	ZEBULON	NC		09/01/2023	03/13/2024	115,600							115,600	115,600			
A271737	CHARLOTTE	NC		08/11/2023	01/05/2024	300,000							300,000	300,000			
A271738	HOLLY SPRINGS	NC		08/01/2023	01/09/2024	224,000							224,000	224,000			
A271755	BURLINGTON	NC		08/14/2023	02/27/2024	84,915							84,915	84,915			
A271756	SANFORD	NC		08/24/2023	03/04/2024	74,375							74,375	74,375			
A271761	CREEDMOOR	NC		09/01/2023	02/06/2024	153,000							153,000	153,000			
A271762	DURHAM	NC		08/25/2023	02/02/2024	272,000							272,000	272,000			
A271764	ZEBULON	NC		08/28/2023	03/19/2024	123,250							123,250	123,250			
A271765	GARNER	NC		08/30/2023	05/17/2024	157,250							157,250	157,250			
A271767	LOUISBURG	NC		09/01/2023	05/24/2024	144,500							144,500	144,500			
A271768	RALEIGH	NC		09/11/2023	03/20/2024	199,750							199,750	199,750			
A271769	BURLINGTON	NC		09/08/2023	03/27/2024	143,650							143,650	143,650			
A271772	CHARLOTTE	NC		09/01/2023	03/11/2024	247,500							247,500	247,500			
A271776	RALEIGH	NC		09/11/2023	12/11/2023	204,000							204,000	204,000			
A303227	EAST POINT	GA		01/07/2022	03/11/2024	251,250							251,250	251,250			
A303575	ATHENS	GA		01/25/2023	02/08/2024	119,850							119,850	119,850			
A303641	ATLANTA	GA		05/23/2023	04/29/2024	119,000							119,000	119,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A303643	BROOKHAVEN	GA		05/26/2023	12/01/2023	399,000							399,000	399,000			
A321023	PINELLAS PARK	FL		01/21/2022	04/25/2024	626,993							244,497	244,497			
A321080	ST PETE BEACH	FL		11/23/2021	12/14/2023	1,066,500							1,066,500	1,066,500			
A321271	SAINT PETERSBURG	FL		04/22/2022	01/12/2024	896,300							896,300	896,300			
A321377	MIAMI BEACH	FL		02/06/2023	08/23/2024	2,188,278							3,048,044	3,048,044			
A321500	JACKSONVILLE	FL		12/16/2022	02/27/2024	98,100							98,100	98,100			
A321521	MELBOURNE	FL		02/21/2023	02/05/2024	144,000							144,000	144,000			
A321546	MELBOURNE	FL		12/21/2022	03/29/2024	255,991							255,991	255,991			
A321563	FORT MYERS	FL		04/12/2023	04/19/2024	72,250							72,250	72,250			
A321581	FORT MYERS	FL		02/02/2023	02/29/2024	95,200							95,200	95,200			
A321596	DESTIN	FL		03/03/2023	01/02/2024	1,007,500							1,007,500	1,007,500			
A321605	SAINT AUGUSTINE	FL		03/31/2023	01/02/2024	988,000							988,000	988,000			
A321610	WINTER PARK	FL		03/17/2023	06/28/2024	172,250							172,250	172,250			
A321612	SAINT PETERSBURG	FL		03/31/2023	02/09/2024	286,125							286,125	286,125			
A321649	JACKSONVILLE	FL		05/17/2023	06/28/2024	70,000							70,000	70,000			
A321669	LARGO	FL		05/18/2023	06/24/2024	433,000							433,000	433,000			
A321671	CAPE CORAL	FL		05/30/2023	07/23/2024	298,350							298,350	298,350			
A321713	SAINT PETERSBURG	FL		09/08/2023	07/25/2024	226,500							238,500	238,500			
A321723	WEST PALM BEACH	FL		08/31/2023	07/01/2024	112,233							159,368	159,368			
A321727	SPRING HILL	FL		08/22/2023	01/16/2024	279,000							279,000	279,000			
A321730	OCALA	FL		09/06/2023	03/01/2024	146,800							146,800	146,800			
A350256	MONTGOMERY	AL		09/19/2022	01/10/2024	101,829							101,829	101,829			
A430658	SHAKER HEIGHTS	OH		12/02/2021	06/07/2024	122,546							122,546	122,546			
A460300	FORT WAYNE	IN		05/19/2023	01/12/2024	79,050							79,050	79,050			
A500070	DES MOINES	IA		05/17/2023	07/22/2024	123,250							123,250	123,250			
A630575	ST LOUIS	MO		12/16/2022	01/09/2024	84,000							84,000	84,000			
A630617	LEES SUMMIT	MO		09/01/2023	07/03/2024	311,500							311,500	311,500			
A630645	EXCELSIOR SPRINGS	MO		09/06/2023	02/26/2024	138,510							138,510	138,510			
A660140	LAWRENCE	KS		09/01/2023	12/01/2023	468,750							468,750	468,750			
A710048	ARKADELPHIA	AR		03/24/2023	12/29/2023	77,500							77,500	77,500			
A750952	HOUSTON	TX		01/10/2022	02/09/2024	198,000							198,000	198,000			
A751110	AUSTIN	TX		03/17/2023	06/14/2024	450,500							450,500	450,500			
A751118	AUSTIN	TX		04/27/2023	03/22/2024	686,485							830,911	830,911			
A751120	AUSTIN	TX		04/27/2023	05/06/2024	761,494							1,050,629	1,050,629			
A751121	DALLAS	TX		04/27/2023	04/18/2024	596,752							1,012,634	1,012,634			
A751124	AUSTIN	TX		04/27/2023	08/29/2024	822,863							790,329	790,329			
A751128	DALLAS	TX		04/27/2023	05/10/2024	456,740							1,067,738	1,067,738			
A751139	DALLAS	TX		04/27/2023	07/02/2024	790,101							1,009,142	1,009,142			
A751141	AUSTIN	TX		04/27/2023	04/12/2024	788,528							1,037,455	1,037,455			
A751144	AUSTIN	TX		04/27/2023	06/07/2024	794,224							1,063,887	1,063,887			
A751158	HOUSTON	TX		05/16/2023	07/12/2024	343,175							354,355	354,355			
A800154	PEYTON	CO		01/31/2023	12/29/2023	825,000							825,000	825,000			
A800157	PEYTON	CO		01/31/2023	07/18/2024	881,250							881,250	881,250			
A800169	LOUISVILLE	CO		04/27/2023	06/28/2024	555,201							917,932	917,932			
A820007	GILLETTE	WY		09/08/2023	06/03/2024	118,562							118,562	118,562			
A850438	SCOTTSDALE	AZ		04/19/2022	03/04/2024	600,000							600,000	600,000			
A880980	LAS VEGAS	NV		01/31/2022	02/13/2024	207,900							207,900	207,900			
A881082	LAS VEGAS	NV		04/04/2022	03/22/2024	150,982							150,982	150,982			
A881096	LAS VEGAS	NV		04/12/2022	02/01/2024	148,500							148,500	148,500			
A881121	LAS VEGAS	NV		04/20/2022	04/16/2024	261,000							261,000	261,000			
A881243	RENO	NV		09/14/2022	02/21/2024	675,000							675,000	675,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A881287	LAS VEGAS	NV		02/02/2023	08/20/2024	105,000							105,000	105,000			
A881306	LAS VEGAS	NV		03/27/2023	04/01/2024	199,500							199,500	199,500			
A881319	LAS VEGAS	NV		05/17/2023	03/07/2024	369,114							398,814	398,814			
A881323	HENDERSON	NV		05/18/2023	03/07/2024	651,525							651,525	651,525			
A881326	LAS VEGAS	NV		05/25/2023	01/09/2024	283,500							283,500	283,500			
A881362	LAS VEGAS	NV		08/09/2023	12/29/2023	386,750							386,750	386,750			
A881373	LAS VEGAS	NV		09/06/2023	02/15/2024	357,000							357,000	357,000			
A918641	WEST HOLLYWOOD	CA		11/24/2021	04/29/2024	3,922,936							3,922,936	3,922,936			
A918795	PASADENA	CA		11/18/2021	03/29/2024	969,500							969,500	969,500			
A918925	LOS ANGELES	CA		11/23/2021	07/16/2024	2,408,119							2,500,052	2,500,052			
A918934	SANTA MONICA	CA		11/16/2021	12/07/2023	2,538,082							2,538,082	2,538,082			
A918939	LA JOLLA	CA		11/18/2021	02/20/2024	3,696,500							3,825,000	3,825,000			
A919117	LOS ANGELES	CA		12/09/2021	01/08/2024	492,000							492,000	492,000			
A919319	CUPERTINO	CA		05/25/2023	12/04/2023	1,783,946							1,798,812	1,798,812			
A919724	SOUTH GATE	CA		04/05/2022	02/29/2024	387,450							454,150	454,150			
A919747	CAMPBELL	CA		05/25/2023	05/22/2024	1,285,699							1,552,830	1,552,830			
A919827	REDWOOD CITY	CA		05/25/2023	07/09/2024	1,502,967							2,066,869	2,066,869			
A919949	LOS ALTOS	CA		04/12/2022	01/16/2024	4,304,000							4,374,000	4,374,000			
A919956	REDWOOD CITY	CA		05/25/2023	05/23/2024	1,397,851							2,087,130	2,087,130			
A919980	TWENTYNINE PALMS	CA		04/13/2022	12/18/2023	126,009							126,009	126,009			
A920168	FAIRFAX	CA		05/18/2022	05/13/2024	585,000							585,000	585,000			
A920455	SAN JOSE	CA		05/25/2023	08/02/2024	1,068,781							1,518,982	1,518,982			
A920722	LOS ANGELES	CA		01/19/2023	12/01/2023	927,500							927,500	927,500			
A920784	ANZA	CA		09/14/2022	08/20/2024	262,500							262,500	262,500			
A920858	SAN MATEO	CA		09/16/2022	05/02/2024	2,436,168							2,545,842	2,545,842			
A921152	ANZA	CA		12/01/2022	02/20/2024	240,000							240,000	240,000			
A921183	PASADENA	CA		01/17/2023	06/28/2024	4,293,000							5,005,000	5,005,000			
A921185	FAIR OAKS	CA		12/15/2022	03/19/2024	462,500							462,500	462,500			
A921191	VALENCIA	CA		12/02/2022	05/06/2024	1,725,000							1,725,000	1,725,000			
A921247	VALLEY VILLAGE	CA		02/07/2023	03/22/2024	1,989,869							2,204,069	2,204,069			
A921311	LOS ANGELES	CA		02/03/2023	03/08/2024	1,884,678							2,100,000	2,100,000			
A921321	HEMET	CA		03/01/2023	12/26/2023	137,813							137,813	137,813			
A921325	LOS ANGELES	CA		01/31/2023	06/12/2024	2,160,000							2,160,000	2,160,000			
A921338	LOS ANGELES	CA		02/10/2023	12/01/2023	2,220,000							2,220,000	2,220,000			
A921343	GLENDORA	CA		03/06/2023	03/04/2024	498,500							557,500	557,500			
A921382	LOS ANGELES	CA		02/27/2023	12/11/2023	3,850,000							3,850,000	3,850,000			
A921392	VACAVILLE	CA		03/06/2023	04/30/2024	318,750							318,750	318,750			
A921394	BEVERLY HILLS	CA		03/27/2023	07/22/2024	7,728,453							8,050,500	8,050,500			
A921406	SAN PABLO	CA		02/23/2023	05/22/2024	384,000							405,000	405,000			
A921446	PALM DESERT	CA		03/06/2023	02/22/2024	318,750							318,750	318,750			
A921448	CULVER CITY	CA		05/16/2023	04/23/2024	1,949,434							1,999,766	1,999,766			
A921453	LOS ANGELES	CA		05/30/2023	03/20/2024	565,250							565,250	565,250			
A921462	SOUTH PASADENA	CA		03/22/2023	05/20/2024	1,083,597							1,159,797	1,159,797			
A921471	OAKLAND	CA		03/30/2023	06/13/2024	457,100							650,300	650,300			
A921472	ENCINO	CA		03/31/2023	05/14/2024	3,656,031							3,675,000	3,675,000			
A921473	SANTA ROSA	CA		04/27/2023	04/03/2024	897,286							922,135	922,135			
A921478	DESERT HOT SPRINGS	CA		05/15/2023	03/04/2024	287,000							287,000	287,000			
A921489	LOS ANGELES	CA		03/20/2023	07/31/2024	1,849,464							1,994,464	1,994,464			
A921496	BURBANK	CA		04/20/2023	02/29/2024	1,147,303							1,147,303	1,147,303			
A921497	LOS ANGELES	CA		04/04/2023	04/01/2024	840,000							840,000	840,000			
A921523	INGLEWOOD	CA		05/25/2023	05/17/2024	2,632,000							2,632,000	2,632,000			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A921524	DANVILLE	CA		04/10/2023	06/28/2024	1,742,500							1,742,500	1,742,500			
A921581	LOS ANGELES	CA		04/17/2023	12/11/2023	468,675							468,675	468,675			
A921647	SANTEE	CA		05/24/2023	03/01/2024	325,500							325,500	325,500			
A921660	LOS ANGELES	CA		05/23/2023	03/11/2024	1,332,277							1,511,992	1,511,992			
A921665	ENCINITAS	CA		04/25/2023	05/15/2024	711,000							801,000	801,000			
A921695	SAN DIEGO	CA		05/23/2023	03/01/2024	735,000							735,000	735,000			
A921701	GREEN VALLEY LAKE	CA		05/15/2023	05/28/2024	268,515							268,515	268,515			
A921711	SACRAMENTO	CA		05/24/2023	06/10/2024	450,000							600,000	600,000			
A921737	WALNUT CREEK	CA		05/25/2023	03/12/2024	547,184							684,852	684,852			
A921739	SAN MATEO	CA		05/23/2023	02/15/2024	2,010,306							2,070,874	2,070,874			
A921922	LANCASTER	CA		08/02/2023	12/18/2023	300,840							300,840	300,840			
A921931	MOORPARK	CA		08/16/2023	12/22/2023	687,591							687,591	687,591			
A921942	VISALIA	CA		08/17/2023	01/10/2024	193,500							193,500	193,500			
A921948	CEDARPINES PARK	CA		08/09/2023	02/05/2024	224,500							229,500	229,500			
A921969	CAMPBELL	CA		08/16/2023	08/19/2024	1,166,200							1,352,700	1,352,700			
A921989	LOS ANGELES	CA		08/17/2023	06/28/2024	967,500							967,500	967,500			
A921993	RUNNING SPRINGS	CA		08/01/2023	04/29/2024	313,735							313,735	313,735			
A921999	SAN DIEGO	CA		08/04/2023	01/30/2024	831,600							831,600	831,600			
A922013	LAGUNA NIGUEL	CA		08/08/2023	01/09/2024	1,275,000							1,275,000	1,275,000			
A922023	LOS ALTOS	CA		08/14/2023	12/28/2023	3,015,870							3,042,887	3,042,887			
A922036	COSTA MESA	CA		08/28/2023	08/23/2024	1,392,700							1,687,500	1,687,500			
A922042	LOS ANGELES	CA		08/14/2023	04/02/2024	514,550							543,750	543,750			
A922045	OAKLAND	CA		08/08/2023	03/05/2024	1,162,500							1,162,500	1,162,500			
A922057	VISTA	CA		08/25/2023	01/03/2024	768,550							787,500	787,500			
A922084	INGLEWOOD	CA		08/29/2023	01/11/2024	255,204							255,204	255,204			
A922106	LANCASTER	CA		09/05/2023	08/14/2024	551,250							551,250	551,250			
A922116	SAN DIEGO	CA		09/05/2023	01/03/2024	512,000							512,000	512,000			
A922117	SAN DIEGO	CA		09/05/2023	01/11/2024	416,500							416,500	416,500			
A922118	SACRAMENTO	CA		09/05/2023	06/20/2024	346,500							346,500	346,500			
A922120	RUNNING SPRINGS	CA		08/31/2023	07/25/2024	233,835							233,835	233,835			
A922122	LOS ANGELES	CA		09/06/2023	12/27/2023	1,507,500							1,507,500	1,507,500			
A922125	SUNNYVALE	CA		08/31/2023	02/26/2024	1,156,500							1,156,500	1,156,500			
A922130	LA QUINTA	CA		09/05/2023	03/04/2024	321,075							321,075	321,075			
A922137	FRESNO	CA		09/05/2023	01/11/2024	247,000							247,000	247,000			
A922143	SAN DIEGO	CA		09/06/2023	02/27/2024	966,700							982,100	982,100			
A922150	VISTA	CA		09/06/2023	12/20/2023	1,142,300							1,158,500	1,158,500			
A922154	LANCASTER	CA		09/11/2023	03/13/2024	356,250							356,250	356,250			
A980229	SEATTLE	WA		05/26/2022	12/21/2023	1,495,703							1,503,259	1,503,259			
A980276	KIRKLAND	WA		12/22/2022	02/22/2024	2,224,036							2,224,036	2,224,036			
A980318	SEATTLE	WA		08/22/2023	01/26/2024	585,000							585,000	585,000			
P2009018601	GARLAND	TX		09/30/2020	03/01/2024	63,436		(428)			(428)		48,944	48,944		(4,101)	(4,101)
P2009020030	MESA	AZ		10/09/2020	08/15/2024	334,172		(266)			(266)		321,053	321,053		(8,753)	(8,753)
P2009020148	CHAMPIONS GATE	FL		10/26/2020	08/22/2024	205,124		(60)			(60)		198,641	198,641		(6,423)	(6,423)
P2009022931	YONKERS	NY		11/03/2021	01/01/2024	591,888		(81)			(81)		569,114	569,114		(21,915)	(21,915)
P2009022945	FLUSHING	NY		11/05/2021	08/27/2024	757,596		(778)			(778)		722,119	722,119		(27,130)	(27,130)
P2009022947	VILLA PARK	IL		11/05/2021	06/01/2024	193,945		(149)			(149)		185,353	185,353		(6,995)	(6,995)
P2009022954	PORT SAINT LUCIE	FL		11/09/2021	01/01/2024	149,593		(19)			(19)		143,900	143,900		(5,494)	(5,494)
P2009022966	AVENTURA	FL		11/12/2021	02/01/2024	624,915		(153)			(153)		600,421	600,421		(22,898)	(22,898)
P2009022970	SAG HARBOR	NY		11/03/2021	07/09/2024	1,037,703							1,000,000	1,000,000		(37,703)	(37,703)
P2009023013	BRONX	NY		11/19/2021	05/31/2024	607,707		(395)			(395)		580,699	580,699		(21,982)	(21,982)
P2009023375	IRVINGTON	NJ		02/03/2022	12/01/2023	272,744							256,730	256,730		(15,800)	(15,800)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2010880043	NAPLES	FL		09/30/2020	04/02/2024	285,080		(194)			(194)		270,014	270,014		(13,023)	(13,023)
P4220115975	LITCHFIELD PARK	AZ		02/24/2022	06/01/2024	432,848		(387)			(387)		412,896	412,896		(15,199)	(15,199)
P4221125531	WOODBURY	MN		11/30/2022	12/31/2023	22,437		(1,262)			(1,262)		10,913	10,913		(10,263)	(10,263)
P4221226462	SHELBY TOWNSHIP	MI		02/23/2023	02/01/2024	663,436		(52)			(52)		647,340	647,340		(15,441)	(15,441)
P4230127895	EDINBURG	VA		02/27/2023	04/18/2024	312,089		(47)			(47)		305,463	305,463		(6,012)	(6,012)
P4230128300	WILLIAMS	CA		02/24/2023	05/20/2024	138,550		(50)			(50)		133,673	133,673		(4,244)	(4,244)
P4230128498	FORT WORTH	TX		02/24/2023	05/28/2024	199,243		(19)			(19)		196,898	196,898		(1,554)	(1,554)
P5220115873	WINCHESTER	CA		02/15/2022	03/19/2024	259,113		(82)			(82)		251,045	251,045		(6,779)	(6,779)
P5221025301	KILL DEVIL HILLS	NC		12/14/2022	04/23/2024	275,990		(95)			(95)		263,455	263,455		(10,939)	(10,939)
P5221125483	SAVAGE	MN		11/30/2022	01/01/2024	191,234		(5)			(5)		188,259	188,259		(2,795)	(2,795)
P5221126155	DUNWOODY	GA		12/15/2022	03/12/2024	487,334		(111)			(111)		466,712	466,712		(19,784)	(19,784)
P5221226574	TARPON SPRINGS	FL		12/12/2022	06/01/2024	475,034		(223)			(223)		456,977	456,977		(15,846)	(15,846)
P5230228586	WINTER HAVEN	FL		02/07/2023	06/01/2024	279,729		16			16		279,824	279,824		1,212	1,212
P5230228772	GLENDALE	CA		02/15/2023	07/05/2024	155,632		(112)			(112)		148,222	148,222		(6,498)	(6,498)
P5230229178	CORAL SPRINGS	FL		01/24/2023	05/23/2024	213,923		(69)			(69)		205,859	205,859		(7,350)	(7,350)
P5230229281	ROSEVILLE	MI		11/18/2022	07/29/2024	149,785		(47)			(47)		145,684	145,684		(3,389)	(3,389)
P5230229293	ELKTON	MD		12/27/2022	12/01/2023	148,281							143,321	143,321		(4,960)	(4,960)
P5230229314	SUN CITY WEST	AZ		02/21/2023	09/01/2024	247,037		(96)			(96)		236,499	236,499		(4,298)	(4,298)
R2004958075	ATLANTA	GA		07/07/2022	08/19/2024	390,993							390,993	390,993			
901916	CRANBURY	NJ		09/09/2014	10/07/2024	76,150							7,744	7,744			
902117	TUCSON	AZ		05/19/2016	06/04/2024	291,652							277,981	277,981			
902367	INDIANAPOLIS	IN		04/22/2019	01/30/2024	1,518,259							1,514,693	1,514,693			
902372	KNOXVILLE	TN		05/24/2019	10/01/2024	1,524,180							1,491,313	1,491,313			
902423	PLEASANTON	CA		12/12/2019	07/30/2024	2,313,518							2,283,336	2,283,336			
NC00010	TAMPA	FL		11/09/2022	03/28/2024	4,490,435							4,490,435	4,490,435			
NC00011	ST JOHNS	FL		03/10/2023	01/09/2024	3,705,297							3,705,297	3,705,297			
0199999. Mortgages closed by repayment						213,564,736		(12,033)			(12,033)		229,303,688	229,299,373		(672,844)	(672,844)
A922009	NEWPORT BEACH	CA		08/18/2023		2,586,591							2,345,000	2,345,000			
P2002017883	LYNN	MA		03/04/2020		344,230							1,564	6,136			
P2007018564	JUPITER	FL		08/10/2020		543,721							2,282	8,942			
P2007018565	KINGWOOD	TX		08/19/2020		175,892							697	2,727			
P2008018575	TOMBALL	TX		08/25/2020		352,114							1,906	7,437			
P2008018580	COVENTRY	CT		09/16/2020		236,421							807	3,148			
P2008018581	MATTHEWS	NC		09/11/2020		466,314							1,922	7,529			
P2008018582	JACKSON	NJ		09/29/2020		213,998							747	3,008			
P2008802568	WINNETKA	CA		08/01/2020		668,942							2,722	9,791			
P2008802570	OAKLAND	CA		08/01/2020									74	74			
P2009018595	CHALFONT	PA		09/23/2020		716,151							24,081	271,666			
P2009018600	CHARLOTTE	NC		09/21/2020		504,275							1,955	4,517			
P2009020007	LAGUNA HILLS	CA		09/22/2020		2,078,250							1,308	4,744			
P2009020008	OAKLAND	CA		10/03/2020		761,946							540	2,160			
P2009020011	SEBRING	FL		10/01/2020		165,870							622	2,433			
P2009020013	CRESTLINE	CA		09/30/2020		223,544							939	3,978			
P2009020014	ROCHESTER HILLS	MI		10/02/2020		1,180,640							4,588	17,956			
P2009020019	DENISON	TX		10/02/2020		1,479,484							5,672	22,188			
P2009020023	BRYANT	AR		10/06/2020		220,995							910	3,567			
P2009020032	EDGEWATER	NJ		10/29/2020		1,104,526							4,689	18,878			
P2009020036	LOS ALAMITOS	CA		10/07/2020		809,041							1,416	6,030			
P2009020046	KISSIMMEE	FL		10/23/2020		438,939							3,462	11,583			
P2009020047	EATON RAPIDS	MI		10/15/2020		189,197							680	2,658			
P2009020050	CROSSLAKE	MN		10/30/2020		688,810							14,139	64,058			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020051	VISTA	CA		10/27/2020		574,534							2,338	9,160			
P2009020052	PORT ORANGE	FL		10/30/2020		510,337							4,267	13,254			
P2009020146	PEORIA	AZ		10/27/2020		218,744							802	3,134			
P2009020149	THE WOODLANDS	TX		10/30/2020		731,037							3,907	11,202			
P2009020151	HAPEVILLE	GA		11/06/2020		317,769							1,307	5,122			
P2009020181	LOS ANGELES	CA		11/12/2020		895,411							3,411	13,344			
P2009022924	TAMPA	FL		11/09/2021		166,037							696	3,952			
P2009022925	HOLBROOK	NY		11/01/2021		317,353							1,282	5,033			
P2009022926	SKILLMAN	NJ		11/03/2021		994,293							3,937	15,443			
P2009022927	ARLINGTON	TX		11/01/2021		282,498							1,239	4,475			
P2009022928	ELMONT	NY		11/04/2021		300,716							1,398	5,505			
P2009022929	CLAY	NY		11/02/2021		261,486							1,051	4,124			
P2009022930	COVINGTON	GA		11/01/2021		153,922							851	3,340			
P2009022932	CEDARHURST	NY		11/03/2021		1,009,689							4,400	17,300			
P2009022934	MONTEBELLO	CA		11/01/2021		201,493							843	3,313			
P2009022935	LONG BEACH	CA		11/12/2021		775,014							3,179	12,480			
P2009022936	ROSEMEAD	CA		11/22/2021		592,379							2,381	9,342			
P2009022937	ALBANY	NY		11/03/2021		193,928							812	3,189			
P2009022939	HOLLIS	NY		11/01/2021		430,347							1,592	6,238			
P2009022940	VALLEY STREAM	NY		11/05/2021		464,360							1,828	7,171			
P2009022942	STATEN ISLAND	NY		11/05/2021		553,195							2,178	8,543			
P2009022943	KEY WEST	FL		11/01/2021		557,968											
P2009022944	CLEBURNE	TX		11/04/2021		220,946							1,374	5,782			
P2009022946	BERWYN	IL		11/03/2021		199,822							4,161	15,598			
P2009022948	NUTLEY	NJ		11/05/2021		369,199							1,675	6,590			
P2009022949	PHILADELPHIA	PA		11/05/2021		141,086							1,124	3,041			
P2009022950	CHARLOTTE	NC		11/04/2021		432,057							1,701	6,672			
P2009022951	STOCKTON	CA		11/08/2021		294,617							380	4,455			
P2009022952	TACOMA	WA		11/09/2021		251,786							985	5,328			
P2009022953	HOLLYWOOD	FL		11/09/2021		476,667							1,916	7,517			
P2009022955	CEDAR KNOLLS	NJ		11/09/2021		321,395							2,633	9,256			
P2009022956	VERONA	NJ		11/09/2021		285,035							11,517	45,281			
P2009022957	BOYERTOWN	PA		11/09/2021		105,995							417	1,637			
P2009022958	JACKSONVILLE	FL		11/10/2021		211,422							903	3,549			
P2009022961	NEW HYDE PARK	NY		11/10/2021		736,398							3,088	12,128			
P2009022963	QUEENS VILLAGE	NY		11/10/2021		529,594							2,308	9,074			
P2009022964	GARDEN CITY	NY		11/10/2021		953,056							3,563	13,959			
P2009022965	GERMANTOWN	MD		11/10/2021		338,426							1,369	5,374			
P2009022971	FISHERS	IN		11/12/2021		297,183							4,390	15,025			
P2009022973	STATEN ISLAND	NY		11/12/2021		389,582							6,581	26,852			
P2009022974	PISCATAWAY	NJ		11/12/2021		419,943							1,653	6,485			
P2009022975	MIAMI GARDENS	FL		11/12/2021		237,492							932	3,654			
P2009022976	BETHESDA	MD		11/12/2021		959,005							3,776	14,810			
P2009022977	BRONX	NY		11/15/2021		418,099							1,750	6,874			
P2009022978	HONOLULU	HI		11/15/2021		762,324							7,810	27,550			
P2009022979	LOWER LAKE	CA		11/15/2021		732,594							2,012	13,692			
P2009022980	BURLINGTON	MA		11/15/2021		1,102,650							4,805	18,893			
P2009022981	WOODSTOCK	NY		11/15/2021		518,196							1,999	7,836			
P2009022982	YONKERS	NY		11/15/2021		578,727							3,677	21,501			
P2009022983	ANAHEIM	CA		11/15/2021		433,748							2,151	10,885			
P2009022985	STOUGHTON	MA		11/15/2021		484,233							1,946	7,637			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009022986	KISSIMMEE	FL		11/16/2021		352,852							1,447	5,682			
P2009022987	EASTON	PA		11/16/2021		165,380							735	2,892			
P2009022988	EASTON	PA		11/16/2021		167,593							766	3,013			
P2009022990	MIRAMAR	FL		11/16/2021		597,221							2,400	9,418			
P2009022991	MIAMI	FL		11/16/2021		237,430							935	3,667			
P2009022992	MIDDLETOWN	NY		11/16/2021		395,218							1,556	6,104			
P2009022993	MAYS LANDING	NJ		11/16/2021		180,414							771	3,028			
P2009022995	QUEENSBURY	NY		11/17/2021		206,538							9,941	35,880			
P2009022996	DEMAREST	NJ		11/17/2021		2,178,846							8,403	32,948			
P2009022997	WAYNE	NJ		11/17/2021		253,955							959	3,760			
P2009022998	YONKERS	NY		11/17/2021		479,049							3,511	18,606			
P2009022999	WHEATLEY HEIGHTS	NY		11/17/2021		412,638							1,744	6,853			
P2009023000	LAKE GROVE	NY		11/18/2021		612,118							3,479	10,274			
P2009023001	CATHEDRAL CITY	CA		11/18/2021		317,778							1,277	5,011			
P2009023002	JAMAICA	NY		11/18/2021		599,936							2,565	10,276			
P2009023003	LEXINGTON	MA		11/18/2021		1,873,846							7,377	28,939			
P2009023004	PFAFFTOWN	NC		11/18/2021		259,747							1,109	4,360			
P2009023005	HOUSTON	TX		11/18/2021		169,701							437	2,566			
P2009023006	KISSIMMEE	FL		11/19/2021		323,178							2,180	7,555			
P2009023007	GRASS VALLEY	CA		11/19/2021		161,304							662	2,597			
P2009023008	LYNNFIELD	MA		11/19/2021		404,872							1,661	6,520			
P2009023009	FUQUAY VARINA	NC		11/19/2021		271,372							4,108	7,297			
P2009023010	NEW YORK	NY		11/19/2021		876,791							6,463	21,385			
P2009023011	PROVIDENCE	RI		11/19/2021		232,976							1,209	3,852			
P2009023012	NUTLEY	NJ		11/19/2021		470,840							2,052	8,067			
P2009023014	NAZARETH	PA		11/22/2021		140,400							2,027	7,984			
P2009023015	JAMAICA	NY		11/22/2021		99,634							11,601	28,653			
P2009023017	PUNTA GORDA	FL		11/23/2021		232,402							1,013	3,982			
P2009023018	MCHENRY	MD		11/24/2021		133,993							561	2,203			
P2009023019	BROOKLYN	NY		11/24/2021		1,116,128							4,405	17,279			
P2009023023	RIVIERA BEACH	FL		11/29/2021		127,156							501	1,966			
P2009023024	WINTER GARDEN	FL		11/29/2021		444,464							6,627	25,895			
P2009023025	VILAS	NC		11/30/2021		551,176							2,170	8,512			
P2009023026	CENTER MORICHES	NY		11/30/2021		1,507,182							6,182	24,270			
P2009023353	PLAINFIELD	NJ		02/14/2022		333,486							1,277	4,964			
P2009023357	ZEBULON	NC		02/16/2022		197,039							471	1,830			
P2009023373	SUGAR GROVE	IL		02/11/2022		185,064							500	1,949			
P2009023407	WOODBRIDGE	VA		02/03/2022		368,108							1,163	4,543			
P2009023422	DELANO	CA		02/08/2022		425,242							1,368	5,344			
P2009023442	EAST HADDAM	CT		02/16/2022		249,182							701	2,729			
P2009023445	SOUTHINGTON	CT		02/16/2022		284,621							22,412	67,618			
P2009023448	LAS VEGAS	NV		02/17/2022		217,153							723	2,827			
P2009023449	ODESSA	TX		02/03/2022		164,922							1,909	7,084			
P2009023456	SAN MARCOS	CA		02/04/2022		483,926							4,165	16,208			
P2009023462	GILLETTE	NJ		02/09/2022		308,748							1,231	4,830			
P2009023471	BRANDYWINE	MD		02/14/2022		238,524							625	2,432			
P2009023478	DANBURY	CT		02/09/2022		284,108							1,549	6,387			
P2009023486	CHARLOTTE	NC		02/15/2022		366,832							1,501	6,165			
P2009023488	LADSON	SC		02/14/2022		222,757							2,522	9,870			
P2009023491	NORWALK	CA		02/04/2022		551,500							2,818	11,059			
P2009023510	TOMBALL	TX		02/11/2022		266,016							882	3,491			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023524	WILTON	CA		02/09/2022		537,351							2,190	9,297			
P2009023532	MIAMI	FL		02/14/2022		334,856							1,126	4,403			
P2009023543	WEST HAVEN	CT		02/15/2022		237,659							594	2,454			
P2009023569	WENDELL	NC		04/22/2022		323,558							812	3,157			
P2009023606	ORLANDO	FL		04/14/2022		222,925							451	2,420			
P2009023646	WALDORF	MD		04/11/2022		312,018							327	3,771			
P2009023859	SEASIDE HEIGHTS	NJ		04/06/2022		301,755							1,167	12,869			
P2009023863	HUNTINGTON BEACH	CA		03/23/2022		1,053,090							4,193	17,077			
P2009023897	SACRAMENTO	CA		04/08/2022		596,791							1,722	6,711			
P2009024024	SALINAS	CA		04/13/2022		595,968							1,655	6,447			
P2009024035	CHICAGO	IL		04/21/2022		231,643							624	2,431			
P2009024039	WALDORF	MD		04/13/2022		338,264							2,582	5,359			
P2009024048	BALTIMORE	MD		04/11/2022		200,927							594	2,314			
P2009024069	SUMMERVILLE	SC		04/22/2022		257,969							611	2,375			
P2009024116	NEWARK	NJ		04/19/2022		427,991							1,143	4,450			
P2009024252	MODESTO	CA		04/18/2022		486,644							1,750	6,823			
P2009024255	FAIRFIELD	CA		04/14/2022		747,316							8,742	14,678			
P2009025084	WAKE FOREST	NC		10/17/2022		475,455							1,031	4,966			
P2009025166	INGLEWOOD	CA		10/27/2022		226,484							334	1,286			
P2009025231	HAMILTON	NJ		12/09/2022		163,002							259	1,000			
P2009025245	FREDERICKSBURG	VA		11/15/2022		386,346							630	2,589			
P2009025335	SANTA BARBARA	CA		12/16/2022		905,077							1,832	8,304			
P2009025354	BOCA RATON	FL		01/13/2023		544,882							948	3,662			
P2009025395	BAXLEY	GA		01/26/2023		120,418							240	1,005			
P2009025409	HOWELL	NJ		01/31/2023		290,740							596	2,311			
P2009025418	WOODBRIDGE	VA		02/03/2023		259,521							1,439	2,983			
P2009025423	BLUE RIDGE	GA		01/30/2023		251,779							2,972	14,476			
P2009025427	ANNANDALE	VA		01/27/2023		321,789							776	6,892			
P2009025431	MATTHEWS	NC		01/31/2023		327,257							3,078	16,800			
P2009025436	PENNSAUKEN	NJ		01/27/2023		209,508							895	3,976			
P2009025438	WALDORF	MD		02/10/2023		203,812							359	1,387			
P2009025442	WEST HAVEN	CT		01/30/2023		175,564							359	1,384			
P2009025444	BETHESDA	MD		01/31/2023		179,305							403	1,564			
P2009025449	HARLEYSVILLE	PA		02/02/2023		462,937							17,893	24,272			
P2010802584	COVENTRY	CT		10/09/2020		331,204							1,319	5,259			
P2010802586	MILFORD	PA		10/20/2020		101,552							4,132	16,000			
P2010802588	BALTIMORE	MD		10/27/2020		88,951							592	4,842			
P2010880039	WEST HILLS	CA		09/22/2020		398,262							12,534	53,524			
P2010880046	STUDIO CITY	CA		09/25/2020		322,148							1,138	4,444			
P2010880050	SAN BERNARDINO	CA		09/29/2020		395,371							1,564	6,110			
P2010880052	PLANT CITY	FL		09/25/2020		237,600							4,199	12,167			
P2010880053	KENNEWICK	WA		09/25/2020		201,292							655	2,555			
P2010880056	COLORADO SPRINGS	CO		09/28/2020		152,271							643	2,524			
P2010880058	SACRAMENTO	CA		10/01/2020		254,824							1,079	5,676			
P2010880061	DAWSONVILLE	GA		10/05/2020		323,993							835	5,645			
P2010880063	BROOKSVILLE	FL		09/23/2020		217,555							1,581	6,169			
P2010880068	HALLANDALE BEACH	FL		09/25/2020		180,976							693	2,711			
P2010880069	WHITE PLAINS	MD		09/23/2020		341,192							680	3,320			
P2010880071	SAN PABLO	CA		09/25/2020		345,087							1,193	5,033			
P2010880072	RICHMOND	CA		09/25/2020		372,290							1,288	5,031			
P2010880073	RICHMOND	CA		09/25/2020		528,559							1,829	7,143			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2010880074	RICHMOND	CA		09/25/2020		484,694							1,679	6,027			
P4210914008	PAROWAN	UT		02/08/2022		270,543							1,278	5,035			
P4211215407	MAULDIN	SC		03/08/2022		112,162							1,081	4,233			
P4211215636	TAMARAC	FL		02/24/2022		86,578							182	975			
P4211215655	DETROIT	MI		02/23/2022		262,792							1,265	4,922			
P4220115771	WINTER HAVEN	FL		02/08/2022		277,946							1,262	4,967			
P4220115791	SANTA ROSA BEACH	FL		02/25/2022		864,585							3,045	11,775			
P4220115846	STERLING HEIGHTS	MI		02/24/2022		247,858							945	4,012			
P4220115875	LAUREL	MD		02/28/2022		128,394							434	1,699			
P4220115966	ARVADA	CO		03/01/2022		1,005,136							5,150	20,324			
P4220116028	INDIAN LAND	SC		03/07/2022		743,902							3,285	12,920			
P4220116067	ST. CLOUD	FL		02/23/2022		292,002							1,323	5,203			
P4220116072	BRADENTON	FL		02/25/2022		394,779							4,886	17,057			
P4220116112	LAKELAND	FL		02/25/2022		261,561							859	3,512			
P4220216215	MIAMI	FL		02/28/2022		235,390							2,232	7,507			
P4220216230	BRECKENRIDGE	CO		03/07/2022		494,963							1,300	3,550			
P4220216231	SAN ANTONIO	TX		02/28/2022		281,529							2,288	9,014			
P4220216265	ALBUQUERQUE	NM		03/03/2022		238,276							957	3,758			
P4220216799	BAKER	FL		05/02/2022									545	2,910			
P4220317395	SPRING LAKE	NJ		05/10/2022		2,504,975							9,675	37,952			
P4220417855	COMMERCE CITY	CO		04/29/2022		469,603							1,495	5,842			
P4220417940	LEXINGTON	SC		05/16/2022		317,982							1,064	4,190			
P4220418069	BETHLEHEM	PA		04/29/2022		180,536							418	1,622			
P4220418136	COLORADO SPRINGS	CO		05/16/2022		693,882							2,247	8,781			
P4220923514	WEST PALM BEACH	FL		11/07/2022		141,049							218	840			
P4221025291	WELLINGTON	FL		12/12/2022		735,294							1,160	4,474			
P4221025318	CLARKSVILLE	TN		11/30/2022		187,858							925	1,974			
P4221125674	JACKSONVILLE	NC		12/08/2022		114,813							150	575			
P4221126368	FOREST	VA		12/15/2022		502,363							759	2,928			
P4221226454	AUSTIN	TX		02/28/2023		2,140,673							3,377	18,047			
P4221226739	ENGLEWOOD	FL		01/12/2023		318,854							576	2,226			
P4221226894	LEBANON	OR		02/21/2023		269,266							606	2,354			
P4221227030	FRESNO	CA		02/16/2023		167,453							619	1,693			
P4221227183	OAKLAND	CA		02/27/2023		806,861							1,879	12,124			
P4230127367	OCALA	FL		02/24/2023		172,288							371	1,323			
P4230127405	GULF SHORES	AL		01/30/2023		224,697							805	2,155			
P4230127463	SILVER SPRING	MD		02/03/2023		140,744							1,102	4,273			
P4230127644	DALLAS	TX		02/07/2023		135,035							450	1,588			
P4230127768	CLAREMONT	NC		02/16/2023		204,341							459	1,552			
P4230127807	ATHOL	ID		02/21/2023		833,697							579	5,618			
P4230128000	HOUSTON	TX		02/09/2023		305,654							1,208	7,500			
P4230128062	BOYNTON BEACH	FL		02/22/2023		141,046							803	3,115			
P4230128144	SEMINOLE	FL		02/28/2023		569,475							1,131	4,383			
P4230128180	STUART	FL		02/27/2023		273,126							602	2,337			
P4230128215	ROYAL PALM BEACH	FL		02/27/2023		1,066,669							2,198	8,523			
P4230128511	APPLE VALLEY	CA		02/17/2023		239,514							4,359	24,785			
P4230228575	SEATAC	WA		02/22/2023		480,982							1,691	6,563			
P4230228607	SAN ANTONIO	TX		03/01/2023		104,667							220	855			
P4230228702	CANDLER	NC		02/27/2023		207,968							464	1,802			
P4230228911	SCOTTSDALE	AZ		03/06/2023		566,699							1,046	4,047			
P4230229220	SOUTHFIELD	MI		03/03/2023		223,268							299	1,590			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4230229372	AURORA	CO		03/06/2023		438,884							288	3,327			
P4240766233	FLORENCE	AZ		10/16/2024									201	201			
P4240869643	ENID	OK		10/04/2024									135	135			
P4240870965	ASHEBORD	NC		09/30/2024									157	157			
P4241076432	HIALEAH	FL		10/31/2024									181	181			
P5210813515	VASHON	WA		02/01/2022		699,222							3,387	13,348			
P5210914025	SCOTTSDALE	AZ		01/14/2022		432,315							1,564	8,977			
P5210914057	NEWTON	NC		01/19/2022		110,801							2,073	8,167			
P5211114883	PORT NECHES	TX		02/01/2022		463,985							1,690	6,622			
P5211115209	RIVERVIEW	FL		02/23/2022		467,730							1,481	6,251			
P5220115939	SCOTTSDALE	AZ		02/22/2022		2,299,730							23,767	46,546			
P5220115994	MONTEVALLO	AL		04/25/2022		199,621							876	3,439			
P5220116092	MALVERN	AR		02/11/2022		360,663							1,096	4,276			
P5220116108	ROCKVILLE	IN		02/25/2022		308,549							1,085	4,246			
P5220116152	TAMPA	FL		02/28/2022		521,689							3,050	10,116			
P5220116192	BENTONVILLE	AR		02/14/2022		392,273							1,496	5,861			
P5220216212	MADISON	TN		02/25/2022		143,056							931	3,483			
P5220216245	SAN DIEGO	CA		02/25/2022		831,790							2,244	8,744			
P5220216422	ACWORTH	GA		02/22/2022		370,727							9,465	36,056			
P5220216781	GROVE CITY	OH		04/25/2022		216,779							819	3,212			
P5220316858	WACO	TX		04/19/2022		143,549							350	1,250			
P5220317292	CORONA DEL MAR	CA		04/14/2022		1,057,597							4,667	14,834			
P5220418300	NEW CANEY	TX		05/04/2022		276,260							663	2,574			
P5220923137	NOLENSVILLE	TN		12/14/2022		1,306,618							3,086	11,988			
P5220923578	NEWBURGH	NY		11/16/2022		295,665											
P5220923637	NAPLES	FL		11/23/2022		725,490							1,610	6,249			
P5221024348	OVERLAND PARK	KS		11/29/2022		1,168,090							1,913	10,228			
P5221024520	EVANS	CO		12/13/2022		170,689							353	1,367			
P5221024724	REHOBOTH BEACH	DE		08/23/2022		372,152							917	3,563			
P5221024834	MIAMI	FL		11/23/2022		103,255							327	2,024			
P5221025313	LAS VEGAS	NV		11/07/2022		210,065							407	1,577			
P5221125351	HIALEAH	FL		11/30/2022		288,508							617	3,289			
P5221125775	SAINT CLOUD	FL		12/13/2022		93,855							172	553			
P5221125843	SAN ANTONIO	TX		12/02/2022		300,872							458	1,764			
P5221226470	LEHIGH ACRES	FL		01/23/2023		303,927							661	2,566			
P5221226755	NEWNAN	GA		02/14/2023		351,448							695	2,693			
P5221226767	KERNVILLE	CA		12/16/2022		596,251							1,257	4,876			
P5221226777	DALLAS	GA		02/09/2023		146,564							396	1,411			
P5221226858	BONITA SPRINGS	FL		12/29/2022		777,765							1,563	6,056			
P5221226899	SATSUMA	AL		12/28/2022		95,547							154	594			
P5221227306	MESQUITE	TX		02/17/2023		153,692							302	1,171			
P5230127451	ORLANDO	FL		01/31/2023		1,021,131							2,212	7,838			
P5230127492	RIVERDALE	CA		01/31/2023		182,248							676	2,229			
P5230127607	NORTHBROOK	IL		02/21/2023		577,067							869	3,613			
P5230127810	AUSTIN	TX		02/16/2023		372,026							6,605	8,958			
P5230127914	BANNING	CA		01/24/2023		101,136							278	1,240			
P5230128008	ATLANTA	GA		02/16/2023		181,868							329	1,274			
P5230128169	ORLANDO	FL		02/10/2023		267,608							691	2,690			
P5230128221	JACKSON	GA		09/20/2022		246,259							537	1,918			
P5230128224	LAWRENCEVILLE	GA		02/15/2023		172,954							406	3,233			
P5230128250	CUTLER BAY	FL		02/09/2023		488,310							1,193	3,475			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P5230128278	SOUTH FULTON	GA		02/24/2023		408,617							683	2,636			
P5230128288	UNION	NJ		02/23/2023		498,048							1,196	9,151			
P5230128326	GILBERT	AZ		02/28/2023		619,439							4,672	18,127			
P5230128391	HOLLYWOOD	FL		02/10/2023		494,609							940	8,481			
P5230128430	RICHMOND	TX		02/22/2023		976,138							1,616	6,487			
P5230128458	LOCUST GROVE	GA		09/30/2022		222,222							382	1,477			
P5230228601	INWOOD	NY		03/03/2023		608,136							1,243	4,821			
P5230228763	NAPLES	FL		02/23/2023		607,011							1,275	4,945			
P5230228769	INDIAN BEACH	NC		02/23/2023		391,178							633	3,387			
P5230228781	HAYDEN	ID		02/24/2023		582,175							1,075	4,163			
P5230228794	GLADE VALLEY	NC		02/22/2023		300,694							741	2,884			
P5230229034	ROYAL PALM BEACH	FL		02/17/2023		521,852								1,312			
P5230229111	LAWRENCEVILLE	GA		02/24/2023		893,096							5,040	19,507			
P5230229175	LAS VEGAS	NV		02/03/2023		795,113							1,481	5,733			
P5230229245	MADISON	MS		02/24/2023		370,773							592	2,283			
P5230229276	UNION	NJ		11/18/2022		410,080							947	12,030			
P5230229287	ROUGEMONT	NC		11/15/2022		240,767							398	1,535			
P5240973037	PORT RICHEY	FL		10/04/2024									716	716			
P5240973066	LOS ANGELES	CA		09/28/2024									380	380			
P6230224448	W YARMOUTH	MA		02/28/2023		237,678							465	1,803			
P8220200008	HOUSTON	TX		01/27/2022		240,088							1,056	4,153			
A170858	BERKELEY TOWNSHIP	NJ		03/31/2023		2,215,385							1,632,000	1,632,000			
A210445	HENRICO	VA		04/20/2023		2,663,835							2,148,739	2,148,739			
A271516	HICKORY	NC		01/24/2023		449,389							405,990	405,990			
A321023	PINELLAS PARK	FL		01/21/2022		626,993							382,496	382,496			
A750970	HOUSTON	TX		01/28/2022		203,310							12,965	12,965			
A751119	AUSTIN	TX		04/27/2023		689,146							323,312	323,312			
A751122	AUSTIN	TX		04/27/2023		1,084,446							391,715	391,715			
A751124	AUSTIN	TX		04/27/2023		822,863							349,850	349,850			
A751126	DALLAS	TX		04/27/2023		287,358							304,009	304,009			
A751143	AUSTIN	TX		04/27/2023		618,435							275,981	275,981			
A751146	BELLAIRE	TX		04/27/2023		320,674							344,286	344,286			
A751149	HOUSTON	TX		04/27/2023		918,675							395,504	395,504			
A751150	BELLAIRE	TX		04/27/2023		148,907							327,627	327,627			
A751158	HOUSTON	TX		05/16/2023		343,175							1,115,314	1,115,314			
A800168	SUPERIOR	CO		04/27/2023		526,590							252,977	252,977			
A800173	SUPERIOR	CO		04/27/2023		328,625							245,056	245,056			
A800175	LOUISVILLE	CO		04/27/2023		41,878							289,423	289,423			
A800177	SUPERIOR	CO		04/27/2023		225,386							252,977	252,977			
A800178	LOUISVILLE	CO		04/27/2023		352,355							289,423	289,423			
A880760	LAS VEGAS	NV		09/05/2023		589,962							1,453,788	1,453,788			
P2007018556	FRIENDSWOOD	TX		07/30/2020		854,852							30,855	30,855			
P2009018601	GARLAND	TX		09/30/2020		63,436							9,963	9,963			
P2009020030	MESA	AZ		10/09/2020		334,172							4,100	4,100			
P2009022931	YONKERS	NY		11/03/2021		591,888							779	779			
P2009022945	FLUSHING	NY		11/05/2021		757,596							7,569	7,569			
P2009022947	VILLA PARK	IL		11/05/2021		193,945							1,447	1,447			
P2009022954	PORT SAINT LUCIE	FL		11/09/2021		149,593							180	180			
P2009022966	AVENTURA	FL		11/12/2021		624,915							1,443	1,443			
P2009023013	BRONX	NY		11/19/2021		607,707							4,631	4,631			
P2009023016	HICKSVILLE	NY		11/02/2021		825,553							8,003	8,003			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009023375	IRVINGTON	NJ		02/03/2022		272,744							215	215			
P2010880043	NAPLES	FL		09/30/2020		285,080							1,849	1,849			
P4220115975	LITCHFIELD PARK	AZ		02/24/2022		432,848							4,366	4,366			
P4221025138	EUTAW	AL		02/14/2023		281,270											
P4221226462	SHELBY TOWNSHIP	MI		02/23/2023		663,436							602	602			
P4230127895	EDINBURG	VA		02/27/2023		312,089							568	568			
P4230128300	WILLIAMS	CA		02/24/2023		138,550							584	584			
P4230128498	FORT WORTH	TX		02/24/2023		199,243							772	772			
P5211115202	SURPRISE	AZ		02/21/2022		421,643							4,946	4,946			
P5220115873	WINCHESTER	CA		02/15/2022		259,113							1,207	1,207			
P5220317719	LAKE ELSINORE	CA		04/29/2022		377,788							4,305	4,305			
P5221025301	KILL DEVIL HILLS	NC		12/14/2022		275,990							1,500	1,500			
P5221125483	SAVAGE	MN		11/30/2022		191,234							175	175			
P5221126155	DUNWOODY	GA		12/15/2022		487,334							726	726			
P5221226574	TARPON SPRINGS	FL		12/12/2022		475,034							1,988	1,988			
P5230128223	WELLINGTON	FL		10/14/2022		1,070,869											
P5230228586	WINTER HAVEN	FL		02/07/2023		279,729							1,133	1,133			
P5230228772	GLENDALE	CA		02/15/2023		155,632							801	801			
P5230229178	CORAL SPRINGS	FL		01/24/2023		213,923							645	645			
P5230229281	ROSEVILLE	MI		11/18/2022		149,785							666	666			
P5230229314	SUN CITY WEST	AZ		02/21/2023		247,037							6,144	6,144			
VN00004	BORDENTOWN	NJ		01/18/2023									2,147	2,147			
VN00005	MOUNT LAUREL	NJ		02/19/2021									1,827	1,827			
VN00006	MOUNT LAUREL	NJ		02/19/2021									96	96			
VN00010	BALLWIN	MO		02/15/2023									1,368	1,368			
VN00012	HILLSBOROUGH	NJ		02/20/2020									2,156	2,156			
VN00015	BRUNSWICK	GA		10/13/2022									1,434	1,434			
VN00018	MENDHAM	NJ		08/03/2023									915	915			
VN00021	NEW YORK	NY		03/31/2021									1,737	1,737			
VN00023	MADISON	AL		10/04/2022									1,124	1,124			
VN00025	ATLANTA	GA		11/20/2019									1,780	1,780			
VN00028	BROOKLYN	NY		07/29/2020									1,014	1,014			
VN00029	MIAMI	FL		08/27/2020									1,026	1,026			
VN00031	MIAMI	FL		11/22/2022									660	660			
VN00032	DAVENPORT	FL		12/22/2020									1,833	1,833			
VN00035	RIDGEWOOD	NJ		09/28/2022									804	804			
VN00036	TAMPA	FL		10/10/2017									1,340	1,340			
VN00038	BROOKLYN	NY		12/22/2015									1,438	1,438			
901882	EXTON	PA		12/01/2024		54,755							9,293	9,293			
901887	FORT WAYNE	IN		12/01/2024		154,893							26,022	26,022			
901916	CRANBURY	NJ		09/09/2014		76,150							68,406	68,406			
901933	CRANBURY	NJ		12/01/2024		365,802							53,482	53,482			
901942	READINGTON	NJ		12/01/2024		360,316							53,244	53,244			
901943	LOPATCONG TWNSHIP/PH	NJ		12/01/2024		377,824							44,080	44,080			
901959	TUCSON	AZ		12/01/2024		85,473							12,352	12,352			
901969	MUKILTEO	WA		12/01/2024		245,474							35,116	35,116			
902004	LAS VEGAS	NV		12/01/2024		382,525							51,890	51,890			
902016	AUSTIN	TX		12/01/2024		388,305							51,737	51,737			
902022	WARREN	MI		12/01/2024		383,347							47,517	47,517			
902030	AUBURN	WA		12/01/2024		144,646							19,273	19,273			
902042	SOUTH BEND	IN		12/01/2024		159,227							87,497	87,497			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902066	STERLING HEIGHTS	MI		12/01/2024		303,845							62,561	62,561			
902117	TUCSON	AZ		05/19/2016		291,652							13,670	13,670			
902134	EAGAN	MN		12/01/2024		293,904							33,077	33,077			
902136	NEWINGTON	VA		12/01/2024		1,646,308							59,459	59,459			
902141	MENTOR	OH		12/01/2024		1,623,461							61,357	61,357			
902142	ARLINGTON	VA		12/01/2024		1,612,333							62,558	62,558			
902143	LAS VEGAS	NV		12/01/2024		1,627,867							60,875	60,875			
902147	BLACKLICK (COLUMBUS)	OH		12/01/2024		1,631,250							61,173	61,173			
902148	HARRISBURG	PA		12/01/2024		1,711,565							46,704	46,704			
902149	YORBA LINDA	CA		12/01/2024		1,622,504							62,147	62,147			
902150	JACKSONVILLE	FL		12/01/2024		1,332,831							110,209	110,209			
902151	CHESAPEAKE	VA		12/01/2024		1,627,708							61,937	61,937			
902152	BROWNSVILLE	TX		12/01/2024		1,327,076							111,277	111,277			
902154	CHARLOTTE	NC		12/01/2024		1,622,582							62,653	62,653			
902174	CYPRESS	CA		12/01/2024		1,749,850							43,057	43,057			
902354	KENNESAW	GA		12/01/2024		1,246,991							36,212	36,212			
902358	CEDAR PARK	TX		12/01/2024		1,250,512							36,036	36,036			
902367	INDIANAPOLIS	IN		04/22/2019		1,518,259							3,566	3,566			
902372	KNOXVILLE	TN		05/24/2019		1,524,180							32,868	32,868			
902376	OCEANSIDE	CA		12/01/2024		1,610,944							28,862	28,862			
902381	CHICAGO	IL		12/01/2024		1,578,990							31,862	31,862			
902382	HOUSTON	TX		12/01/2024		1,557,834							36,764	36,764			
902385	TUKWILA	WA		12/01/2024		896,656							26,676	26,676			
902387	PEACHTREE CORNERS	GA		12/01/2024		1,531,346							44,444	44,444			
902389	BENSALEM	PA		12/01/2024		1,525,904							46,280	46,280			
902391	BENSALEM	PA		12/01/2024		1,528,226							45,774	45,774			
902393	ALBUQUERQUE	NM		12/01/2024		3,151,615							67,903	67,903			
902394	CREVE COEUR	MO		12/01/2024		1,524,736							46,533	46,533			
902395	MIDDLETON	WI		12/01/2024		2,767,449							61,469	61,469			
902398	COVINGTON	WA		12/01/2024		3,048,965							66,531	66,531			
902399	ARDEN HILLS	MN		12/01/2024		2,753,977							64,898	64,898			
902400	STERLING HEIGHTS	MI		12/01/2024		2,818,574							61,933	61,933			
902401	SACRAMENTO	CA		12/01/2024		3,040,426							69,502	69,502			
902403	WALDORF	MD		12/01/2024		2,683,223							83,733	83,733			
902409	SAN DIEGO	CA		12/01/2024		2,840,120							57,432	57,432			
902411	CHARLESTON	SC		12/01/2024		1,132,926							23,422	23,422			
902412	SAN ANTONIO	TX		12/01/2024		2,373,456							172,965	172,965			
902413	DOWNINGTON	PA		12/01/2024		2,669,653							86,632	86,632			
902414	COLORADO SPRINGS	CO		12/01/2024		1,816,078							53,822	53,822			
902415	LANSDALE	PA		12/01/2024		889,884							28,877	28,877			
902416	DENVER	CO		10/31/2019		2,762,034							42,169	42,169			
902417	INDIO	CA		12/01/2024		2,753,439							66,699	66,699			
902419	HOMEWOOD	AL		12/01/2024		2,740,294							71,322	71,322			
902420	LEAGUE CITY	TX		12/01/2024		1,803,654							55,316	55,316			
902422	ONTARIO	CA		12/01/2024		1,105,457							26,304	26,304			
902423	PLEASANTON	CA		12/12/2019		2,313,518							30,182	30,182			
902425	COLUMBUS	OH		12/01/2024		1,293,790							29,519	29,519			
902426	SPOKANE	WA		12/01/2024		1,385,243							31,858	31,858			
902427	EDEN PRAIRIE	MN		12/01/2024		2,942,426							59,622	59,622			
902429	STILLWATER	NY		12/01/2024		2,789,257							59,168	59,168			
902430	CHICAGO	IL		12/01/2024		1,347,343							42,475	42,475			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
902431	LAKEWOOD	NJ		12/01/2024		2,779,996							61,423	61,423			
902432	LAS VEGAS	NV		12/01/2024		899,563							28,010	28,010			
902436	ASHBURN	VA		12/01/2024		1,855,820							40,344	40,344			
902437	CHULA VISTA	CA		12/01/2024		929,490							20,108	20,108			
902440	ANN ARBOR	MI		12/01/2024		2,953,030							57,508	57,508			
902442	SAN JUAN CAPISTRANO	CA		12/01/2024		2,770,485							63,717	63,717			
902443	HUNTINGTON BEACH	CA		12/01/2024		2,770,485							63,717	63,717			
902452	TAMPA	FL		12/01/2024		2,772,352							63,249	63,249			
902453	LUTHERVILLE-TIMONIUM	MD		12/01/2024		2,398,844							56,680	56,680			
902456	LAKEWOOD	CO		12/01/2024		1,861,679							40,312	40,312			
902457	AURORA	CO		12/01/2024		2,582,897							77,915	77,915			
902458	SACRAMENTO	CA		12/01/2024		2,319,149							51,408	51,408			
902461	AUBURN	WA		12/01/2024		1,625,327							50,653	50,653			
902462	KING OF PRUSSIA	PA		12/01/2024		1,289,592							92,219	92,219			
902463	ROWLETT	TX		12/01/2024		1,225,008							36,536	36,536			
902465	WEST DES MOINES	IA		12/01/2024		1,857,514							41,289	41,289			
902469	DARIEN	CT		12/01/2024		907,455							27,499	27,499			
902472	GRIMES	IA		12/01/2024		2,756,620							84,339	84,339			
902473	ROCKLIN	CA		12/01/2024		2,802,016							60,166	60,166			
902476	LAKE OSWEGO	OR		12/01/2024		1,801,818							57,518	57,518			
902477	AUBURN	WA		12/01/2024		1,396,409							44,577	44,577			
902479	CENTENNIAL	CO		12/01/2024		1,815,407							54,874	54,874			
902482	ST PETERSBURG	FL		12/01/2024		2,792,670							64,188	64,188			
902485	STERLING HEIGHTS	MI		12/01/2024		2,625,188							114,231	114,231			
902525	CHARLOTTE	NC		12/01/2024		1,914,640							46,756	46,756			
AG1021	METTLER	CA		07/21/2020		954,105							35,749	35,749			
AG1023	BAKERSFIELD	CA		07/21/2020		1,339,560							28,522	28,522			
AG1026	HARTLEY	TX		09/14/2020		1,512,092							578,867	578,867			
AG1029	JACKSONVILLE	IL		09/03/2020		452,390							8,218	8,218			
AG1033	CARROLL	NE		12/01/2020		2,791,528							75,982	75,982			
AG1034	WAPATO	WA		12/17/2020		2,750,318							107,641	107,641			
AG1035	WAPATO	WA		12/17/2020		2,558,810							164,593	164,593			
AG1036	BUHL	ID		02/03/2021		1,253,084							47,313	47,313			
AG1037	SACO	MT		12/23/2020		2,873,923							54,492	54,492			
AG1038	SACO	MT		12/23/2020		1,079,278							20,464	20,464			
AG1039	SACO	MT		12/23/2020		956,298							18,132	18,132			
AG1040	SACO	MT		12/23/2020		251,947							4,777	4,777			
AG1042	WHEATLAND	WY		02/25/2021		2,901,081							52,898	52,898			
AG1101	PERSHING	NV		10/31/2022		5,011,401							68,202	68,202			
AG1107	GAINES	TX		03/31/2023		1,977,691							23,804	23,804			
AG1112	TULARE	CA		12/29/2022		1,504,617							40,716	40,716			
AG1114	TULARE	CA		01/26/2023		3,321,324							89,878	89,878			
AG1117	PARADISE VALLEY	NV		02/21/2023		1,989,548							21,987	21,987			
AG1119	WAPATO	WA		03/29/2023									125,000	125,000			
BM00038	SPRING	TX		12/03/2024													
BM00039	BRISBANE	CA		11/26/2024													
BM00039B	BRISBANE	CA		11/26/2024													
0299999. Mortgages with partial repayments						339,961,894							20,577,797	22,526,975			
A750950	KATY	TX		12/07/2021		187,500							187,500	178,413		(9,087)	(9,087)
A750962	HOUSTON	TX		01/28/2022		193,500							193,500	181,903		(11,597)	(11,597)
A921235	SAN FRANCISCO	CA		03/30/2023		3,301,561							3,301,561	1,997,714		(1,303,847)	(1,303,847)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A751107	HOUSTON	TX		01/18/2023		183,750							183,750	182,069		(1,681)	(1,681)
0499999. Mortgages transferred						3,866,311							3,866,311	2,540,099		(1,326,212)	(1,326,212)
0599999 - Totals						557,392,940		(12,033)			(12,033)		253,747,796	254,366,447		(1,999,056)	(1,999,056)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Blue Ocean Income Fund II LP		Wilmington	DE	Blue Ocean GP LLC		10/01/2020		145,519	1,383,726	1,383,726	368,361						4,481	1.250
000000-00-0	Pret SFR Fund V LP Trch 5		Wilmington	DE	Pretium Partners		08/25/2023		3,737,402	3,622,752	3,622,752	(114,651)						1,262,598	5.690
1999999. Joint Venture Interests - Common Stock - Unaffiliated									3,882,921	5,006,478	5,006,478	253,710						1,267,079	XXX
000000-00-0	Ace Fund Holdings, LLC		Wilmington	DE	Ace Fund Eleanor Holdings		05/02/2023		6,765,321	8,246,521	8,246,521	949,508							99.000
000000-00-0	M-A LPI Holdings, LLC		Torch Key	FL	Mast Capital		12/27/2022		2,852,448	2,847,880	2,847,880	(5,088)							50.000
2099999. Joint Venture Interests - Common Stock - Affiliated									9,617,769	11,094,401	11,094,401	944,420							XXX
000000-00-0	D VI Delta Acquisition 2 LLC.		Wilmington	DE	Brookfield Asset Management		11/26/2024		14,128,925	14,128,925	14,128,925								8.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									14,128,925	14,128,925	14,128,925								XXX
878091-BD-8	TEACHERS INSURANCE AND ANNUITY SUB CORP_BND 144A 4.9% Due 9/15/2044 MS15		NEW YORK	NY	Secuirty Contribtuion	1.D FE	12/31/2017		1,084,376	892,840	1,070,687		(2,228)				49,000		
2799999. Surplus Debentures, etc - Unaffiliated									1,084,376	892,840	1,070,687		(2,228)				49,000		XXX
BMS179-MN-8	BPCOMMERCIALFUNDINGTRUSTII SENIOR CORP_BND 13% Due 7/8/2027 Every 52 Day(s)		Wilmington	DE	DIRECT		07/08/2022		2,750,000	2,750,000	2,750,000						361,472		
PPGL5H-JX-1	PRIMARYWAVE BIA-6PRIMARYWAVETERMLOAN 7 1/2% Due 4/11/2029 MJSD28		Wilmington	DE	3RDPARTY		12/06/2024		1,415,403	1,416,654	1,416,654		1,251				53,670		
PPGM8J-JX-2	BAMGEODELP TERM LOAN 10.15% Due 7/8/2025 Ann-7/8		Wilmington	DE	3RDPARTY		08/01/2024		1,669,527	1,669,527	1,669,527						20,055	2,614,288	100.000
PPG34T-WS-2	ANTACLLCANDANTACCORECREL BIA-4ANTACCOLLATERALLOAN 8% Due 12/7/2024 JAJO2		Galveston	TX	NO BROKER		06/28/2024										66,196		0.000
2999999. Collateral Loans - Unaffiliated									5,834,930	5,836,181	5,836,181		1,251				501,393	2,614,288	XXX
PPGHMB-77-4	ANTACLLCANDANTACCORECREL SECURED CORP BND 10% Due 12/7/2027 JAJO8		Galveston	TX	3RDPARTY		12/06/2024		4,573,967	4,573,967	4,573,967								
3099999. Collateral Loans - Affiliated									4,573,967	4,573,967	4,573,967								XXX
55067@-AD-4	LUXAETERNA2022-1LLC SUB ABS_ABS Adj % Due 10/1/2050 Mo-20		New Castle	DE	LUX AETERNA 2022-1 - VFN		10/13/2022		361,155	361,155	361,155		(53,424)	87,395			115,189		100.000
55068*-AD-5	LUXAETERNA2022-2LLC SUB ABS_ABS Adj % Due 10/1/2050 Mo-20		New Castle	DE	LUX AETERNA 2022-1 - VFN		10/13/2022		362,998	362,998	362,998		(17,217)	36,358			36,179		100.000
61036@-AD-0	MONROECAPITALSTARRCLOIILL ABS_ABS Adj % Due 12/13/2031 FMAN15		Chicago	IL	DIRECT		12/13/2023		2,476,640	2,552,716	2,476,640		928				79,241		99.000
61036*-AD-2	MONROECAPITALSTARRCLOIILLC ABS_ABS Adj % Due 12/13/2031 FMAN15		Chicago	IL	DIRECT		12/13/2023		2,569,567	2,663,151	2,569,567		370	68,561			131,846		99.000
PPGHGZ-Q5-1	CASTLELAKE ASSET-BASED PRIVATE CREDIT III EVERGREEN FEEDER LP		Hamilton	BMU	3RDPARTY		10/11/2024		877,500	877,500	877,500		(376)	89,838					
000000-00-0	ASP Summa HoldCo 1, LP		Wilmington	DE	HTIM		01/26/2024		13,550,838	11,837,558	11,837,558			1,713,279				1,409,162	99.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									20,198,698	18,655,078	18,485,418		(69,719)	1,995,430			362,455	1,409,162	XXX
BMS2VU-VD-4	ISSERLIS2023-1LLC ISSERLIS2023-1LLC-EQUITYR Due 1/15/2038 Mo-15		Wilmington	DE	3RDPARTY		12/16/2024		321,208	321,208	321,208							413,994,305	3.500
BMS2VU-VH-5	JOHNSTON2023-1LLC JOHNSTON2023-1LLC-EQUITYR Due 1/15/2038 Mo-15		Wilmington	DE	3RDPARTY		12/16/2024		177,023	177,023	177,023							1,080,105	3.500
BMS2VU-VJ-1	HARRELL2023-1LLC HARRELL2023-1LLC-EQUITYRE Due 1/15/2038 Mo-15		Wilmington	DE	3RDPARTY		12/16/2024		176,933	176,933	176,933							2,914,101	3.500
PPGJLR-8J-9	LCMEISSUERLP ABS _ Due 12/31/2049 Mo-1		Wilmington	DE	3RDPARTY		12/16/2024		1,193,816	1,176,546	1,176,546					(17,270)			9.690
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated									1,868,980	1,851,710	1,851,710					(17,270)		417,988,511	XXX
000000-00-0	Pretium Single-Family Rental I-E, LP		Dover	DE	Pretium		04/14/2022		3,784,274	3,784,274	3,784,274	(3,769,972)							100.000
BMS2NG-21-2	RLS HoldCo LLC		Wilmington	DE	3RDPARTY		12/02/2024		5,617,024	5,617,024	5,617,024								54.500
BMS2ZN-PX-9	RLS Series I Holdco LLC		Wilmington	DE	3RDPARTY		12/02/2024		695,987	695,987	695,987								7.500
5299999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Real Estate - Unaffiliated									10,097,285	10,097,285	10,097,285	(3,769,972)							XXX
6099999. Total - Unaffiliated									41,098,210	40,487,862	40,496,049	(3,516,262)	(70,696)	1,995,430			912,848	5,290,529	XXX
6199999. Total - Affiliated									30,189,641	31,649,003	31,649,003	944,420				(17,270)		417,988,511	XXX
6299999 - Totals									71,287,851	72,136,865	72,145,052	(2,571,842)	(70,696)	1,995,430		(17,270)	912,848	423,279,040	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$ 1,070,687	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Pret SFR Fund V LP Trch 5	Wilmington	DE	Pretium Partners	08/25/2023			3,365,521		5.690
1999999. Joint Venture Interests - Common Stock - Unaffiliated								3,365,521		XXX
000000-00-0	Ace Fund Holdings, LLC	Wilmington	DE	Ace Fund Eleanor Holdings	05/02/2023			5,749		99.000
2099999. Joint Venture Interests - Common Stock - Affiliated								5,749		XXX
000000-00-0	D VI Delta Acquisition 2 LLC.	Wilmington	DE	Brookfield Asset Management	11/26/2024		14,128,925			8.000
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							14,128,925			XXX
PPG34T-WS-2	ANTACLLCANDANTACCORECREL BIA-4ANTACCOLLATERALLOAN 8% Due 12/7/2024 JAJO2	Galveston	TX	3RDPARTY	06/28/2024		5,000,000	106,344		0.000
PPGM8J-JX-2	BAMGEODELP TERM LOAN 10.15% Due 7/8/2025 Ann-7/8	Wilmington	DE	3RDPARTY	08/01/2024		23,870	3,213,333		100.000
PPGL5H-JX-1	PRIMARYWAVE BIA-6PRIMARYWAVETERMLOAN 7 1/2% Due 4/11/2029 MJSD28	Wilmington	DE	3RDPARTY	06/28/2024		1,394,556	20,837		
2999999. Collateral Loans - Unaffiliated							6,418,425	3,340,514		XXX
PPGHMB-77-4	ANTACLLCANDANTACCORECREL SECURED CORP BND 10% Due 12/7/2027 JAJ08	Galveston	TX	3RDPARTY	12/06/2024		4,573,977			
3099999. Collateral Loans - Affiliated							4,573,977			XXX
PPGHGZ-Q5-1	CASTLELAKE ASSET-BASED PRIVATE CREDIT III EVERGREEN FEEDER LP	Hamilton	BMU	3RDPARTY	10/11/2024		470,071	497,644		
000000-00-0	ASP Summa HoldCo 1, LP	Wilmington	DE	HTIM	01/26/2024		12,419,235	1,131,603		99.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							12,889,306	1,629,247		XXX
BMS2VU-VD-4	ISSERLIS2023-1LLC ISSERLIS2023-1LLC-EQUITYR Due 1/15/2038 Mo-15	Wilmington	DE	3RDPARTY	12/16/2024		166,501	154,707		3.500
BMS2VU-VH-5	JOHNSTON2023-1LLC JOHNSTON2023-1LLC-EQUITYR Due 1/15/2038 Mo-15	Wilmington	DE	3RDPARTY	12/16/2024		33,300	143,723		3.500
BMS2VU-VJ-1	HARRELL2023-1LLC HARRELL2023-1LLC-EQUITYRE Due 1/15/2038 Mo-15	Wilmington	DE	3RDPARTY	12/16/2024		33,300	143,633		3.500
PPGJLR-8J-9	LCMEISSUERLP ABS _ Due 12/31/2049 Mo-1	Wilmington	DE	3RDPARTY	12/16/2024		1,193,816			9.690
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							1,426,917	442,063		XXX
000000-00-0	Pretium Single-Family Rental I-E, LP	Dover	DE	Pretium	04/14/2022			600,000		100.000
BMS2NG-21-2	RLS HoldCo LLC	Wilmington	DE	3RDPARTY	12/02/2024		825,909	4,791,115		54.500
BMS2ZN-PX-9	RLS Series I Holdco LLC	Wilmington	DE	3RDPARTY	12/02/2024		695,987			7.500
5299999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Real Estate - Unaffiliated							1,521,896	5,391,115		XXX
6099999. Total - Unaffiliated							20,829,627	13,726,397		XXX
6199999. Total - Affiliated							20,129,819	447,812		XXX
6299999 - Totals							40,959,446	14,174,209		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Ace Fund Holdings, LLC	Wilmington	DE	Capital Distribution	05/02/2023	02/16/2024	67,077							67,077	67,077				77,917
000000-00-0	M-A LPI Holdings, LLC	Torch Key	FL	Capital Distribution	12/27/2022	01/08/2024	102,374							102,374	102,374				
2099999. Joint Venture Interests - Common Stock - Affiliated							169,451							169,451	169,451				77,917
PPG34T-WS-2	ANTACLLCANDANTACCORECREL BIA-4ANTACCOLLATERALLOAN 8% Due 12/7/2024 JAJO2	Galveston	TX	Sale	06/28/2024	08/20/2024	532,376							532,376	532,376				14,236
PPG34T-WS-2	ANTACLLCANDANTACCORECREL BIA-4ANTACCOLLATERALLOAN 8% Due 12/7/2024 JAJO2	Galveston	TX	Redemption	06/28/2024	12/06/2024	4,573,967							4,573,967	4,573,967				159,610
PPGM8J-JX-2	BAMGEODELP TERM LOAN 10.15% Due 7/8/2025 Ann-7/8	Wilmington	DE	Sale	07/08/2024	08/19/2024	921,589							921,589	921,589				12,065
PPGM8J-JX-2	BAMGEODELP TERM LOAN 10.15% Due 7/8/2025 Ann-7/8	Wilmington	DE	Redemption	07/08/2024	12/05/2024	646,088							646,088	646,088				7,696
BMS179-MN-8	BPCOMMERCIALFUNDINGTRUSTII SENIOR CORP_BND 13% Due 7/8/2027 Every 52 Day(s)	Wilmington	DE	Redemption	07/08/2022	12/31/2024	250,000							250,000	250,000				32,861
2999999. Collateral Loans - Unaffiliated							6,924,020							6,924,020	6,924,022				226,468
55067@-AD-4	LUXAETERNA2022-1LLC SUB ABS_ABS Adj % Due 10/1/2050 Mo-20	New Castle	DE	Transition adjustment for residual accounting	10/13/2022	07/01/2024	(15,200)							(15,200)			102,595	102,595	
55068*-AD-5	LUXAETERNA2022-2LLC SUB ABS_ABS Adj % Due 10/1/2050 Mo-20	New Castle	DE	Transition adjustment for residual accounting	10/13/2022	07/01/2024	(57,353)							(57,353)			93,711	93,711	
61036@-AD-0	MONROECAPITALSTARRCLOIILL ABS_ABS Adj % Due 12/13/2031 FMAN15	Chicago	IL	Transition adjustment for residual accounting	12/13/2023	07/01/2024	1,062,865							1,062,865			(1,062,865)	(1,062,865)	
61036*-AD-2	MONROECAPITALSTARRCLOIILLC ABS_ABS Adj % Due 12/13/2031 FMAN15	Chicago	IL	transition adjustment for residual accounting	12/13/2023	07/01/2024	1,070,928							1,070,928			(1,002,367)	(1,002,367)	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							2,061,240							2,061,240			(1,868,927)	(1,868,927)	
000000-00-0	Pretium Single-Family Rental I-E, LP	Dover	DE	Basis Adjustment	04/14/2022	07/01/2024		19,545,726				19,545,726					(19,545,726)	(19,545,726)	
5299999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Real Estate - Unaffiliated								19,545,726				19,545,726					(19,545,726)	(19,545,726)	
6099999. Total - Unaffiliated							8,985,260	19,545,726				19,545,726		8,985,260	6,924,022		(21,414,653)	(21,414,653)	226,468
6199999. Total - Affiliated							169,451							169,451	169,451				77,917
6299999 - Totals							9,154,711	19,545,726				19,545,726		9,154,711	7,093,473		(21,414,653)	(21,414,653)	304,385

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-U2-4	UNITEDSTATESTREASURY SENIOR GOVT_BND	SD			1.A	801,603	95.9760	796,601	830,000	822,729		3,729			2.000	2.390	MN	2,155	16,600	07/29/2019	11/15/2026
912828-U2-4	UNITEDSTATESTREASURY SENIOR GOVT_BND				1.A	170,584	95.9760	163,159	170,000	170,158		(82)			2.000	2.390	MN	441	3,400	07/29/2019	11/15/2026
912828-YD-6	UNITEDSTATESTREASURY SENIOR GOVT_BND	SD			1.A	1,051,016	95.4310	954,310	1,000,000	1,014,670		(8,760)			1.375	0.489	FA	4,672	13,750	10/23/2020	08/31/2026
91282C-HL-8	UNITEDSTATESTREASURY SENIOR GOVT BND	SD			1.A	199,594	100.2410	200,482	200,000	199,848		254			4.625	4.781	JD	26	9,250	03/07/2024	06/30/2025
91282C-HL-8	UNITEDSTATESTREASURY SENIOR GOVT BND				1.A	9,980	100.2410	10,024	10,000	9,992		13			4.625	4.781	JD	1	463	03/07/2024	06/30/2025
91282C-HV-6	UNITEDSTATESTREASURY SENIOR GOVT BND	SD			1.A	602,438	100.4830	602,898	600,000	601,124		(1,314)			5.000	4.710	FA	10,193	15,000	03/08/2024	08/31/2025
91282C-HV-6	UNITEDSTATESTREASURY SENIOR GOVT BND				1.A	150,609	100.4830	150,725	150,000	150,281		(328)			5.000	4.710	FA	2,548	3,750	03/08/2024	08/31/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,985,824	XXX	2,878,199	2,960,000	2,968,802		(6,488)			XXX	XXX	XXX	20,036	62,213	XXX	XXX
0109999999. Total - U.S. Government Bonds						2,985,824	XXX	2,878,199	2,960,000	2,968,802		(6,488)			XXX	XXX	XXX	20,036	62,213	XXX	XXX
05968C-AC-6	FOREIGN TRADE BANK OF LATIN AM SENIOR CO	0	D	2	2.B FE	2,004,800	98.1620	1,963,240	2,000,000	2,000,885		(1,366)			2.375	2.304	MS	14,118	47,500	01/18/2022	09/14/2025
168863-DX-3	CHILE REPUBLIC OF SENIOR CORP_BND	0	D	2	1.F FE	3,607,834	95.2220	3,437,514	3,610,000	3,609,063		432			2.750	2.763	JJ	41,640	99,275	01/27/2022	01/31/2027
21987B-AV-0	CORPORACION NACIONAL DEL COBRE SENIOR CO	0	D		2.A FE	2,157,225	99.2770	1,985,540	2,000,000	2,031,480		(43,645)			4.500	2.246	MS	26,250	90,000	01/19/2022	09/16/2025
21987B-AZ-1	CORPORACION NACIONAL DEL COBRE SENIOR CO	0	D	2	2.A FE	2,524,500	88.7110	2,217,775	2,500,000	2,515,256		(3,205)			3.000	2.852	MS	18,958	75,000	01/03/2022	09/30/2029
23371D-AG-9	DAE FUNDING LLC CORP_BND 144A	0	C	2	2.B FE	1,523,250	93.4070	1,401,105	1,500,000	1,512,328		(3,785)			3.375	3.091	MS	14,203	50,625	01/04/2022	03/20/2028
55276V-AJ-1	MDGH GMTN RSC LTD SENIOR CORP_BND 144A		D	2	1.C FE	5,207,500	90.7610	4,538,050	5,000,000	5,130,126		(26,525)			2.875	2.276	MN	21,563	143,750	01/04/2022	11/07/2029
74730D-AB-9	QATARENERGY SENIOR CORP_BND 144A	0	D	2	1.C FE	7,350,000	94.3670	7,077,525	7,500,000	7,444,222		32,080			1.375	1.822	MS	31,224	103,125	01/04/2022	09/12/2026
80414L-2E-4	SAUDI ARABIAN OIL CO SENIOR CORP_BND 144	0	D		1.E FE	3,966,440	85.5260	3,421,040	4,000,000	3,973,310		1,327			4.250	4.313	AO	35,417	170,000	04/09/2019	04/16/2039
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						28,341,549	XXX	26,041,789	28,110,000	28,216,670		(44,687)			XXX	XXX	XXX	203,373	779,275	XXX	XXX
0309999999. Total - All Other Government Bonds						28,341,549	XXX	26,041,789	28,110,000	28,216,670		(44,687)			XXX	XXX	XXX	203,373	779,275	XXX	XXX
13063A-5E-0	CALIFORNIA STATE OF CALIFORNIAST			1	1.C FE	7,547,500	114.0860	5,704,300	5,000,000	6,998,654		(188,772)			7.500	2.608	AO	93,750	375,000	01/05/2022	04/01/2034
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,547,500	XXX	5,704,300	5,000,000	6,998,654		(188,772)			XXX	XXX	XXX	93,750	375,000	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						7,547,500	XXX	5,704,300	5,000,000	6,998,654		(188,772)			XXX	XXX	XXX	93,750	375,000	XXX	XXX
150908-KK-6	CENTENNIAL INDPT SCH DIST NO 0 MUNITAX_B	0		2	1.A FE	1,000,000	82.8580	828,580	1,000,000	1,000,000					2.497	2.497	FA	10,404	24,970	01/13/2022	02/01/2034
150908-KL-4	CENTENNIAL INDPT SCH DIST NO 0 MUNITAX_B	0		2	1.A FE	500,000	81.6160	408,080	500,000	500,000					2.597	2.597	FA	5,410	12,985	01/13/2022	02/01/2035
438670-6G-1	HONOLULU HAWAII SENIOR MUNITAX_BND GO	0		2	1.C FE	182,976	85.7060	171,412	200,000	188,714		934			3.218	3.920	AO	1,609	6,436	02/22/2018	10/01/2034
54438C-YN-6	LOS ANGELES CALIF CMNTY COLLEG LOSANGELE				1.B FE	8,293,710	87.1210	7,579,527	8,700,000	8,431,025		48,467			1.806	2.449	FA	65,468	157,122	02/03/2022	08/01/2030
56155C-AL-2	MAMMOTH LAKES CALIF MUNITAX_BND GO	0		2	1.E FE	494,775	95.6620	478,310	500,000	497,226		406			4.250	4.358	AO	5,313	21,250	02/22/2018	10/01/2032
625517-MW-4	MULTNOMAH CNTY ORE SCH DIST NO MUNITAX_B	0		2	1.C FE	4,771,300	74.9390	3,746,950	5,000,000	4,811,537		13,869			2.250	2.632	JD	313	112,500	01/06/2022	06/30/2036
649660-FX-3	NEW YORK CITY OF MUNITAX_BND GO			2	1.C FE	9,246,920	85.9690	8,167,055	9,500,000	9,317,633		25,012			2.360	2.680	FA	93,417	224,200	02/04/2022	08/01/2031
669402-F3-8	NORWICHCONN NORWICHCONN				1.C FE	1,000,000	87.8940	878,940	1,000,000	1,000,000					2.724	2.726	FA	11,350	27,240	02/11/2022	08/01/2031
748508-A2-4	QUINCY MASS MUNITAX_BND GO				1.C FE	7,500,000	94.6520	7,098,900	7,500,000	7,500,000					1.530	1.530	JD	5,100	114,750	12/15/2021	12/15/2026
987388-HB-4	YOSEMITE CALIF CMNTY COLLEGE D MUNITAX_B			2	1.C FE	2,750,000	85.5900	2,353,725	2,750,000	2,750,000					2.607	2.607	FA	29,872	71,693	01/28/2022	08/01/2032
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						35,739,681	XXX	31,711,479	36,650,000	35,996,135		88,688			XXX	XXX	XXX	228,256	773,146	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						35,739,681	XXX	31,711,479	36,650,000	35,996,135		88,688			XXX	XXX	XXX	228,256	773,146	XXX	XXX
023039-BN-9	AMARILLO TEX MUNITAX_BND REV	0		2	1.C FE	400,000	92.6940	370,776	400,000	400,000					4.100	4.100	FA	6,196	16,400	02/22/2018	08/15/2032
023039-BP-4	AMARILLO TEX MUNITAX_BND REV	0		2	1.C FE	420,000	91.8190	385,640	420,000	420,000					4.150	4.150	FA	6,585	17,430	02/22/2018	08/15/2033
023039-BU-3	AMARILLO TEX MUNITAX_BND REV	0		2	1.C FE	1,200,000	87.1750	1,046,100	1,200,000	1,200,000					4.200	4.198	FA	19,040	50,400	02/22/2018	08/15/2038
03812D-AQ-6	APPLETON WIS REDEV AUTH MUNITAX_BND REV	0		2	1.C FE	1,100,000	87.2130	959,343	1,100,000	1,100,000					4.030	4.030	AO	11,083	44,330	04/12/2018	04/01/2038
04184R-CJ-7	ARLINGTON TEX SENIOR MUNITAX_BND REV	0			1.B FE	1,000,000	91.1000	911,000	1,000,000	1,000,000					4.145	4.145	FA	15,659	41,450	03/08/2018	02/15/2037
052405-EM-5	AUSTIN TEX CMNTY COLLEGE DIST MUNITAX_BN	0		2	1.D FE	500,000	88.8340	444,170	500,000	500,000					4.056	4.055	FA	8,450	20,280	01/20/2018	08/01/2038
19648F-VT-8	COLORADO HEALTH FACILITIES AUT COLORADOH			2	5.B GI	1,830,586	76.7500	1,404,975	1,830,586	1,830,586					5.000	5.000	JJ	45,765	91,529	09/08/2022	07/01/2040
20281P-KT-8	COMMONWEALTHFINANCINGAUTHORI MUNITAX_BND	0			1.D FE	1,000,000	88.8870	888,870	1,000,000	1,000,000					3.864	3.864	JD	3,220	38,640	01/11/2018	06/01/2038
235241-WL-6	DALLAS AREA RAPID TRANSIT SENIOR MUNITAX			2	1.B FE	4,503,615	77.0970	3,469,365	4,500,000	4,502,637		(345)			2.534	2.525	JD	9,503	114,030	12/21/2021	12/01/2036
346609-LR-9	FORSYTH CNTY GA WTR & SEW AUTH MUNITAX_B	0			1.A FE	1,000,000	86.8340	868,340	1,000,000	1,000,000					2.554	2.554	AO	6,385	25,540	02/18/2022	04/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45204E-E4-6	ILLINOIS FINANCE AUTHORITY MUNITAX_BND R	0			1.C FE	1,250,000	89.6770	1,120,963	1,250,000	1,250,000					3.915	3.915	AO	12,234	48,938	02/23/2018	10/01/2035
503433-AN-4	LA HABRA CALIF MUNITAX_BND REV	0		2	1.B FE	3,765,000	83.9930	3,162,336	3,765,000	3,765,000					3.023	3.023	FA	47,423	113,816	01/13/2022	08/01/2034
503433-AP-9	LA HABRA CALIF MUNITAX_BND REV	0		2	1.B FE	2,385,000	82.9380	1,978,071	2,385,000	2,385,000					3.123	3.123	FA	31,035	74,484	01/13/2022	08/01/2035
503433-AQ-7	LA HABRA CALIF MUNITAX_BND REV	0		2	1.B FE	4,010,000	82.0830	3,291,528	4,010,000	4,010,000					3.223	3.223	FA	53,851	129,242	01/13/2022	08/01/2036
503433-AR-5	LA HABRA CALIF MUNITAX_BND REV	0		2	1.B FE	2,640,000	80.9400	2,136,816	2,640,000	2,640,000					3.273	3.273	FA	36,003	86,407	01/13/2022	08/01/2037
54627R-AM-2	LOUISIANA LOCAL GOVERNMENT ENV MUNITAX_B	0			1.A FE	4,135,000	97.1150	4,015,705	4,135,000	4,135,000					4.145	4.142	FA	71,415	171,396	05/12/2022	02/01/2033
546475-VS-0	LOUISIANA STATE OF MUNITAX_BND REV	0		2	1.C FE	10,780,000	80.3950	8,666,581	10,780,000	10,780,000					3.052	3.051	MN	54,834	329,006	01/13/2022	05/01/2038
57563R-PQ-6	MASS ED FIN AUTH ED LOAN 2018 SENIOR MUN	0		2	1.C FE	485,000	96.4850	467,952	485,000	485,000					4.408	4.405	JJ	10,689	21,379	05/21/2018	07/01/2034
613357-BM-3	MONTGOMERY CNTY MD MUNITAX_BND REV	0		2	1.B FE	2,493,450	89.4870	2,237,175	2,500,000	2,494,984		309			4.400	4.421	MN	18,333	110,000	11/08/2018	05/01/2038
62719P-BF-2	MURRIETA CALIF REDEV AGY SUCCE MUNITAX_B	0		2	1.C FE	954,540	85.2550	852,550	1,000,000	968,472		2,282			3.750	4.115	FA	15,625	37,500	02/22/2018	08/01/2037
64971X-YU-6	NEW YORK CITY TRANSITIONAL FIN SUB MUNIT			2	1.A FE	3,652,594	77.3840	2,878,685	3,720,000	3,665,135		4,305			2.550	2.708	MN	15,810	94,860	01/07/2022	11/01/2035
64990F-5N-0	DORMITORY AUTHORITY OF STATE O NEWYORKST				1.B FE	2,181,665	77.0060	1,636,378	2,125,000	2,179,743		(1,922)			3.190	3.005	FA	25,609	33,894	02/22/2024	02/15/2043
65887P-WQ-4	NORTH DAKOTA PUB FIN AUTH MUNITAX_BND RE	0		2	1.C FE	3,670,881	79.0440	2,900,915	3,670,000	3,670,625		(80)			2.950	2.947	JD	9,022	108,265	12/29/2021	12/01/2037
70869P-MZ-7	PENNSYLVANIA ECONOMIC DEVELOPM PENNSYLVA				1.E FE	9,478,944	82.1210	7,834,343	9,540,000	9,491,829		4,402			2.702	2.763	JD	11,456	257,771	01/04/2022	06/15/2034
73358X-DH-2	PORTAUTHORITYOFNEWYORKAND MUNITAX_BND RE	0		2	1.D FE	1,208,925	83.5880	1,015,594	1,215,000	1,210,424		501			2.495	2.547	FA	11,452	30,314	12/21/2021	02/15/2033
73358X-DJ-8	PORTAUTHORITYOFNEWYORKAND MUNITAX_BND RE	0		2	1.D FE	1,631,800	82.4850	1,352,754	1,640,000	1,633,631		610			2.595	2.643	FA	16,077	42,558	12/21/2021	02/15/2034
79207T-CF-6	ST LUCIE CNTY FLA MUNITAX_BND REV	0		2	1.C FE	1,000,000	88.1170	881,170	1,000,000	1,000,000					3.919	3.919	MN	6,532	39,190	01/12/2018	11/01/2038
881250-EH-3	TERREBONNEPARISHLA TERREBONNEPARISHLASAL	0		2	1.C FE	1,100,000	94.9230	1,044,153	1,100,000	1,100,000					4.192	4.192	AO	11,528	46,112	04/27/2018	04/01/2031
91428L-MG-8	UNIVERSITY OF HAWAII MUNITAX_BND REV	0		1	1.D FE	997,120	87.8570	878,570	1,000,000	997,939		142			3.850	3.872	AO	9,625	38,500	01/10/2018	10/01/2038
916544-DY-2	UPPER SANTA CLARA VY CA JT PWR MUNITAX_B	0		2	1.B FE	987,290	85.9060	859,060	1,000,000	990,987		597			3.750	3.846	FA	15,625	37,500	01/24/2018	08/01/2038
93730P-AM-8	WASHINGTON BIOMEDICAL RESEARCH WASHINGTO	0			1.B FE	310,000	100.6700	312,077	310,000	310,000					6.031	6.029	JJ	9,348	18,696	12/02/2010	07/01/2025
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						72,071,410	XXX	60,271,955	72,220,586	72,116,992		10,801			XXX	XXX	XXX	625,412	2,329,857	XXX	XXX
3132DM-4N-2	FEDERALHOMELOANMORTGAGECOR POOL# SD0829				1.A	20,389,132	85.4830	16,885,732	19,753,322	20,362,258		(7,884)			3.000	2.503	MON	49,383	592,600	01/25/2022	01/01/2052
3133B0-RW-5	FEDERALHOMELOANMORTGAGECOR POOL# QD3201				1.A	19,518,901	85.8640	16,005,691	18,640,747	19,477,476		(11,426)			3.000	2.273	MON	46,602	559,222	01/06/2022	12/01/2051
3133KM-SE-6	FEDERALHOMELOANMORTGAGECOR POOL# RA5917				1.A	1,006,014	86.0190	829,587	964,423	1,003,934		(585)			3.000	2.365	MON	2,411	28,933	01/07/2022	09/01/2051
3133KN-4C-4	FEDERALHOMELOANMORTGAGECOR POOL# RA7119	0			1.A	3,880,997	91.7830	3,489,578	3,801,987	3,878,495		(706)			4.000	3.612	MON	12,673	152,079	03/25/2022	04/01/2052
3133KN-F7-3	FEDERALHOMELOANMORTGAGECOR POOL# RA6490				1.A	9,129,357	85.8640	7,508,010	8,744,071	9,111,812		(4,455)			3.000	2.296	MON	21,860	262,322	01/07/2022	12/01/2051
3138LA-KZ-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS	0		4	1.A	746,884	89.6830	673,855	751,374	748,101		132			3.390	3.454	MON	2,193	25,896	06/03/2015	07/01/2035
3138LF-A4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS			4	1.A	3,939,752	83.7550	3,217,296	3,841,318	3,897,715		(5,275)			2.920	2.652	MON	9,659	114,036	08/11/2016	09/01/2036
3140QM-VQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2				1.A	7,932,325	85.8370	6,546,006	7,626,090	7,918,424		(3,453)			3.000	2.363	MON	19,065	228,783	01/07/2022	12/01/2051
3140QM-WE-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2	0			1.A	4,109,630	88.8530	3,620,417	4,074,614	4,107,906		(418)			3.500	3.334	MON	11,884	142,612	03/31/2022	12/01/2051
3140XC-ZA-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM8				1.A	2,832,713	86.6370	2,340,098	2,701,037	2,825,510		(2,226)			3.000	2.317	MON	6,753	81,031	01/07/2022	11/01/2050
3140XD-B3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9				1.A	10,873,246	85.7720	9,107,062	10,617,757	10,861,255		(3,010)			3.000	2.636	MON	26,544	318,533	01/19/2022	09/01/2051
3140XE-AZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9				1.A	18,520,342	86.1290	15,124,277	17,560,028	18,472,783		(12,455)			3.000	2.185	MON	43,900	526,801	01/03/2022	12/01/2051
3140XF-V3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS0				1.A	16,398,199	85.8660	13,787,493	16,056,988	16,382,311		(4,520)			3.000	2.673	MON	40,142	481,710	02/09/2022	02/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						119,277,492	XXX	99,135,102	115,133,756	119,047,980		(56,281)			XXX	XXX	XXX	293,069	3,514,558	XXX	XXX
92419R-AQ-5	VERMONT HSG FIN AGY MUNITAX_BND REV	0			1.C FE	1,000,000	85.9690	859,690	1,000,000	1,000,000					3.800	3.800	MN	6,333	38,000	01/09/2018	11/01/2037
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,000,000	XXX	859,690	1,000,000	1,000,000					XXX	XXX	XXX	6,333	38,000	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						192,348,902	XXX	160,266,747	188,354,342	192,164,972		(45,480)			XXX	XXX	XXX	924,814	5,882,415	XXX	XXX
00108W-AH-3	AEPTEXASINC AEPTEXASINC			2	2.A FE	35,736	96.6260	35,752	37,000	35,741		5			3.950	5.046	JD	122		12/23/2024	06/01/2028
00108W-AS-9	AEPTEXASINC SENIOR CORP BND			2	2.A FE	111,412	101.2870	109,390	108,000	111,266		(146)			5.450	4.661	MN	752	2,436	12/23/2024	05/15/2029
00138C-AX-6	COREBRIDGE GLOBAL FUNDING SECURED CORP B				1.F FE	28,538	100.5540	28,155	28,000	28,513		(25)			5.200	4.695	JJ	684		10/07/2024	01/12/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00138C-BA-5	COREBRIDGE GLOBAL FUNDING COREBRIDGEGLOB				1.F FE	780,637	100.5180	782,030	778,000	780,617		(21)			5.200	5.115	JD	787	20,228	11/15/2024	06/24/2029
00287Y-BX-6	ABBVIE INC SENIOR CORP_BND	0		1	1.G FE	999,772	92.8150	928,150	1,000,000	999,872		24			3.200	3.203	MN	3,556	32,000	12/01/2020	11/21/2029
00914A-AE-2	AIR LEASE CORPORATION SENIOR CORP_BND			1	2.B FE	2,156,679	92.3050	1,938,405	2,100,000	2,135,386		(7,296)			3.250	2.847	AO	17,063	68,250	12/22/2021	10/01/2029
015271-AR-0	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO	0		1	2.A FE	2,995,770	89.4940	2,684,820	3,000,000	2,997,520		329			3.375	3.389	FA	38,250	101,250	07/09/2019	08/15/2031
015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIE SENIOR CO			1	2.A FE	998,420	89.4470	894,470	1,000,000	999,219		145			2.750	2.767	JD	1,222	27,500	09/03/2019	12/15/2029
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC SENIOR CORP B			2	2.B FE	200,213	102.3450	197,526	193,000	199,929		(284)			5.950	4.987	MS	2,903		11/15/2024	03/30/2029
02209S-AU-7	ALTRIA GROUP INC SENIOR CORP_BND	0		1	2.B FE	995,900	96.5720	965,720	1,000,000	999,221		440			2.625	2.672	MS	7,656	26,250	09/13/2016	09/16/2026
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND			2	2.B FE	775,710	98.8080	773,667	783,000	775,919		209			4.800	5.045	FA	14,303		11/15/2024	02/14/2029
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND	SD		1	1.E FE	233,220	88.3170	189,882	215,000	228,600		(901)			3.875	3.241	FA	2,985	8,331	07/18/2019	08/22/2037
023135-BF-2	AMAZON.COM INC SENIOR CORP_BND			1	1.E FE	5,190,510	88.3170	4,225,968	4,785,000	5,087,670		(20,063)			3.875	3.241	FA	66,442	185,419	07/18/2019	08/22/2037
023135-BY-1	AMAZON.COM INC SENIOR CORP_BND			2	1.D FE	4,351,005	91.0670	4,098,015	4,500,000	4,417,677		23,322			1.650	2.217	MN	10,106	74,250	01/28/2022	05/12/2028
02343U-AG-0	AMCOR FINANCE USA INC SENIOR CORP_BND	0		1	2.B FE	999,868	98.3080	983,080	1,000,000	999,974		19			3.625	3.627	AO	6,344	36,250	06/01/2020	04/28/2026
02343U-AH-8	AMCOR FINANCE USA INC SENIOR CORP_BND	0		1	2.B FE	1,498,444	98.0950	1,471,425	1,500,000	1,499,282		193			4.500	4.515	MN	8,625	67,500	06/01/2020	05/15/2028
025816-CP-2	AMERICAN EXPRESS COMPANY SENIOR CORP_BND			2	1.F FE	2,311,357	97.0410	2,098,997	2,163,000	2,232,373		(29,885)			3.300	1.840	MN	11,500	71,379	04/25/2022	05/03/2027
025816-CS-6	AMERICAN EXPRESS COMPANY SENIOR CORP_BND			2	1.F FE	1,943,191	95.7370	1,862,085	1,945,000	1,944,185		360			2.550	2.570	MS	16,119	49,598	03/01/2022	03/04/2027
02665W-FQ-9	AMERICAN HONDA FINANCE CORPORA SENIORCOR			1	1.G FE	1,011,301	97.2330	1,006,362	1,035,000	1,011,701		400			4.400	4.944	MS	14,674		12/23/2024	09/05/2029
03027X-AR-1	AMERICAN TOWER CORPORATION SENIOR CORP_B	0		1	2.B FE	483,495	96.1420	480,710	500,000	494,261		1,742			3.600	4.005	JJ	8,300	18,000	02/06/2018	01/15/2028
03027X-AX-8	AMERICAN TOWER CORPORATION SENIOR CORP_B			2	2.B FE	1,384,699	96.0480	1,309,134	1,363,000	1,371,730		(4,540)			2.750	2.396	JJ	17,284	37,483	01/26/2022	01/15/2027
03040W-AQ-8	AMERICAN WATER CAPITAL CORP SENIOR CORP_			2	2.A FE	4,119,830	95.5920	3,823,680	4,000,000	4,056,247		(22,327)			2.950	2.349	MS	39,333	118,000	01/27/2022	09/01/2027
03040W-AS-4	AMERICAN WATER CAPITAL CORP SENIOR CORP_			2	2.A FE	1,711,760	96.1640	1,538,624	1,600,000	1,662,561		(17,295)			3.750	2.548	MS	20,000	60,000	01/31/2022	09/01/2028
03040W-AU-9	AMERICAN WATER CAPITAL CORP SENIORCORPBN			2	2.A FE	100,596	94.1570	98,865	105,000	100,799		202			3.450	4.458	JD	302	1,811	10/07/2024	06/01/2029
031162-DB-3	AMGEN INC SENIOR CORP_BND			2	2.A FE	4,757,500	89.3780	4,468,900	5,000,000	4,860,930		36,281			1.650	2.457	FA	31,167	82,500	01/28/2022	08/15/2028
031162-DD-9	AMGEN INC SENIOR CORP_BND			2	2.A FE	762,606	92.9280	710,899	765,000	763,523		330			3.000	3.050	FA	8,224	22,950	02/17/2022	02/22/2029
032095-AH-4	AMPHENOL CORPORATION SENIOR CORP_BND			1	1.G FE	2,286,640	97.9300	1,958,600	2,000,000	2,171,234		(38,819)			4.350	3.439	JD	7,250	87,000	12/15/2021	06/01/2029
032095-AH-4	AMPHENOL CORPORATION SENIOR CORP_BND	0		1	1.G FE	3,001,740	97.9300	2,937,900	3,000,000	3,000,757		(157)			4.350	3.439	JD	10,875	130,500	01/08/2019	06/01/2029
032654-AP-0	ANALOG DEVICES INC SENIOR CORP_BND	0		1	1.G FE	2,323,983	94.2170	2,072,774	2,200,000	2,293,013		(6,634)			4.500	4.021	JD	7,150	99,000	10/22/2019	12/05/2036
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	0		1	1.G FE	923,770	80.0920	800,920	1,000,000	942,288		2,186			3.750	4.219	JJ	17,292	37,500	10/31/2014	07/15/2042
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	0		1	1.G FE	1,075,571	92.9310	929,310	1,000,000	1,059,674		(2,301)			4.950	4.447	JJ	22,825	49,500	12/16/2016	01/15/2042
036752-AL-7	ELEVANCE HEALTH INC SENIOR CORP_BND			1	2.A FE	240,877	90.9580	241,039	265,000	241,401		524			2.875	5.023	MS	2,243		11/15/2024	09/15/2029
036752-AY-9	ELEVANCE HEALTH INC SENIORCORPBND			2	2.A FE	17,469	100.5460	17,093	17,000	17,449		(20)			5.150	4.479	JD	39	474	10/07/2024	06/15/2029
03740L-AC-6	AON CORP SENIOR CORP_BND			2	2.A FE	489,613	84.7790	415,417	490,000	489,722		36			2.600	2.609	JD	1,026	12,740	11/29/2021	12/02/2031
03740L-AD-4	AON CORP SENIOR CORP_BND			2	2.A FE	574,678	95.6040	549,723	575,000	574,866		53			2.850	2.860	MN	1,502	16,388	02/23/2022	05/28/2027
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP SENIOR COR			2	1.F FE	291,286	99.2980	291,936	294,000	291,296		10			4.872	5.121	FA	5,411		12/23/2024	02/15/2029
037833-DB-3	APPLE INC SENIOR CORP_BND			2	1.B FE	2,067,780	96.1850	1,923,700	2,000,000	2,031,926		(12,643)			2.900	2.222	MS	17,561	58,000	02/04/2022	09/12/2027
03939C-AA-1	ARCH CAPITAL FINANCE LLC SENIOR CORP_BND	0		1	1.G FE	1,050,650	98.8130	988,130	1,000,000	1,010,578		(5,901)			4.011	3.370	JD	1,783	40,110	06/07/2017	12/15/2026
04010L-BB-8	ARES CAPITAL CORPORATION SENIOR CORP_BND	0		2	2.B FE	2,115,855	92.1790	1,935,759	2,100,000	2,108,362		(2,471)			2.875	2.744	JD	2,683	60,375	11/10/2021	06/15/2028
04317@-BJ-6	ARTHUR J GALLAGHER & CO CORP_BND	0			2.A FE	1,000,000	98.9290	989,286	1,000,000	1,000,000					4.850	4.850	FA	18,592	48,500	02/13/2019	02/13/2026
045054-AF-0	ASHTEAD CAPITAL INC SECURED CORP_BND 144	0		1	2.C FE	1,693,185	98.2050	1,718,588	1,750,000	1,730,427		6,841			4.375	4.834	FA	28,924	76,563	04/09/2019	08/15/2027
04685A-3Q-2	ATHENE GLOBAL FUNDING ATHENEGLOBALFUNDIN				1.E FE	34,319	101.1390	34,387	34,000	34,319		(1)			5.583	5.321	JJ	907		12/23/2024	01/09/2029
04685A-4C-2	ATHENE GLOBAL FUNDING ATHENEGLOBALFUNDIN				1.E FE	204,477	97.5270	204,807	210,000	204,492		15			4.721	5.350	AO	2,286		12/23/2024	10/08/2029
049560-AN-5	ATMOS ENERGY CORPORATION SENIOR CORP_BND	0		1	1.E FE	1,994,500	96.2850	1,925,700	2,000,000	1,998,498		581			3.000	3.032	JD	2,667	60,000	06/05/2017	06/15/2027
05329R-AA-1	AUTONATION INC SENIOR CORP_BND	0		2	2.C FE	2,187,385	89.6290	1,963,771	2,191,000	2,188,275		324			3.850	3.870	MS	28,118	84,354	02/23/2022	03/01/2032
05329W-AP-7	AUTONATION INC SENIOR CORP_BND	0		1	2.C FE	952,220	96.6550	966,550	1,000,000	983,532		5,267			3.800	4.417	MN	4,856	38,000	04/16/2018	11/15/2027
05369A-AL-5	AVIATION CAPITAL GROUP LLC SENIOR CORP_B	0		2	2.C FE	1,943,980	94.9260	1,898,520	2,000,000	1,978,986		11,808			1.950	2.579	MS	10,942	39,000	12/15/2021	09/20/2026
05463H-AB-7	AXIS SPECIALTY FINANCE LLC SENIOR CORP_B	0		1	2.A FE	1,987,260	94.8890	1,897,780	2,000,000	1,993,663		1,250			3.900	3.977	JJ	35,967	78,000	06/12/2019	07/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05526D-BH-7	BAT CAPITAL CORP BATCAPITALCORP			2	2.A FE	385,346	93.1790	384,829	413,000	385,953		608			3.462	5.050	MS	4,567		11/15/2024	09/06/2029
05565E-BE-4	BMW US CAPITAL LLC SENIORCORPBND144A			2	1.F FE	4,887	96.5040	4,825	5,000	4,894		6			3.950	4.594	FA	75		10/07/2024	08/14/2028
05565E-BJ-3	BMW US CAPITAL LLC SENIOR CORP BND 144A			1	1.F FE	113,195	94.4200	113,304	120,000	113,215		20			3.625	5.106	AO	882		12/23/2024	04/18/2029
05565E-CR-4	BMW US CAPITAL LLC SENIORCORPBND144A			2	1.F FE	901,092	98.1540	899,091	916,000	901,397		305			4.650	5.040	FA	16,328		12/23/2024	08/13/2029
05723K-AE-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			2	1.G FE	437,201	96.4530	439,826	456,000	437,928		728			3.337	4.791	JD	676	7,608	11/15/2024	12/15/2027
05723K-AG-5	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN			2	1.G FE	2,693,002	92.3090	2,358,495	2,555,000	2,639,581		(18,096)			3.138	2.370	MN	12,026	78,450	12/23/2024	11/07/2029
06051G-HM-4	BANK OF AMERICA CORP BANKOFAMERICACORP			2	1.G FE	390,249	97.4280	390,686	401,000	390,281		32			4.271	4.932	JJ	7,517		12/23/2024	07/23/2029
06051G-HX-0	BANK OF AMERICA CORP SENIOR CORP_BND			2	1.G FE	2,594,825	90.3700	2,259,250	2,500,000	2,559,549		(11,566)			2.884	2.357	AO	13,819	72,100	11/10/2021	10/22/2030
06051G-JS-9	BANK OF AMERICA CORP BANKOFAMERICACORP	0		2	1.G FE	3,388,490	95.3330	3,336,655	3,500,000	3,446,121		20,200			1.734	2.358	JJ	26,805	60,690	01/27/2022	07/22/2027
06406R-AD-9	BANKOFNEWYORKMELLONCORP/T SENIOR CORP_BN	0		2	1.F FE	1,999,160	97.0510	1,941,020	2,000,000	1,999,775		90			3.250	3.255	MN	8,125	65,000	05/09/2017	05/16/2027
06887#-AG-6	BARRY-WEHMILLER COMPANIES INC CORP_BND	0			2.C PL	2,000,000	80.4680	1,609,365	2,000,000	2,000,000					3.050	3.050	JJ	27,281	61,000	01/20/2021	01/20/2033
071813-BP-3	BAXTER INTERNATIONAL INC SENIOR CORP_BND	0		1	2.B FE	722,840	69.1020	552,816	800,000	732,579		1,911			3.500	4.091	FA	10,578	28,000	06/06/2019	08/15/2046
071813-CP-2	BAXTER INTERNATIONAL INC SENIOR CORP_BND			1	2.B FE	968,867	90.1420	883,392	980,000	973,041		1,673			2.272	2.463	JD	1,855	22,266	06/17/2022	12/01/2028
07274N-BA-0	BAYER US FINANCE II LLC SENIOR CORP_BND	0		1	2.B FE	703,144	93.3190	629,903	675,000	695,202		(1,407)			5.500	5.130	JJ	15,572	37,125	07/12/2018	07/30/2035
07330M-AC-1	TRUIST BANK SUB CORP_BND	0			1.G FE	460,000	97.5010	448,505	460,000	460,000					4.632	2.636	MS	6,155	12,126	09/09/2019	09/17/2029
075887-AQ-2	BECTON DICKINSON AND COMPANY SENIOR CORP	0			2.B FE	595,145	102.9590	514,795	500,000	526,997		(6,716)			6.700	5.034	FA	13,958	33,500	05/05/2011	08/01/2028
090572-AR-9	BIO-RAD LABORATORIES INC SENIOR CORP_BND	0		2	2.B FE	853,222	96.7370	827,101	855,000	854,189		349			3.300	3.345	MS	8,308	28,215	02/23/2022	03/15/2027
092113-AQ-2	BLACK HILLS CORPORATION SENIOR CORP_BND	0		1	2.A FE	995,430	92.1340	921,340	1,000,000	997,024		290			4.350	4.393	MN	7,250	43,500	08/14/2018	05/01/2033
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			1	1.E FE	4,936,700	88.9040	4,445,200	5,000,000	4,967,029		6,059			2.500	2.641	JJ	59,375	125,000	09/03/2019	01/10/2030
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO SENIOR CO			2	1.E FE	1,955,139	83.4770	1,636,149	1,960,000	1,956,397		447			2.550	2.578	MS	12,634	49,980	01/03/2022	03/30/2032
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND SENIOR CO	0		2	2.C FE	3,590,658	95.7450	3,446,820	3,600,000	3,595,306		2,020			3.250	3.312	MS	34,450	117,000	08/08/2022	03/15/2027
09579@-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND	0			2.A PL	1,450,432	95.2820	1,376,381	1,444,527	1,448,559		(591)			6.000	5.938	JJ	39,965	76,261	09/27/2023	09/22/2030
09663Q-AG-3	BOARDWALK PIPELINES LP SENIOR CORP BND			2	2.C FE	96,767	98.6100	95,652	97,000	96,781		14			4.800	4.858	MN	750	2,328	10/07/2024	05/03/2029
097023-BK-0	BOEING CO SENIOR CORP_BND	0		1	2.C FE	312,587	78.4510	270,656	345,000	322,189		1,776			3.300	4.102	MS	3,795	11,385	01/15/2019	03/01/2035
099724-AP-1	BORGWARNER INC SENIORCORPBND			2	2.A FE	828,769	99.4460	829,380	834,000	828,903		134			4.950	5.099	FA	15,481		12/23/2024	08/15/2029
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC SENIOR CO			2	1.E FE	5,311,141	97.9030	4,601,441	4,700,000	5,042,605		(90,772)			4.234	2.117	MN	30,402	198,998	12/21/2021	11/06/2028
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC SENIOR CO			1	1.E FE	1,000,000	96.9230	969,230	1,000,000	1,000,000					3.017	3.017	JJ	13,828	30,170	12/14/2018	01/16/2027
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC SENIOR CO			1	1.E FE	3,165,000	85.5700	2,708,291	3,165,000	3,165,000					2.721	2.720	JJ	40,428	86,120	01/10/2022	01/12/2032
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP_BND	0		1	1.F FE	5,145,049	86.3180	4,100,105	4,750,000	5,071,330		(17,582)			4.125	3.508	JD	8,708	195,938	07/17/2020	06/15/2039
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP SENIOR COR			1	2.B FE	52,473	95.9640	51,821	54,000	52,545		71			4.125	4.816	MN	285	1,114	10/07/2024	05/15/2029
11135F-BR-1	BROADCOM INC SENIOR CORP BND 144A			2	2.B FE	1,173,457	96.2050	1,173,701	1,220,000	1,174,584		1,127			4.000	4.974	AO	10,302		11/15/2024	04/15/2029
11135F-CA-7	BROADCOM INC SENIORCORPBND			2	2.B FE	87,173	98.3180	86,520	88,000	87,224		51			4.150	4.456	FA	903		10/07/2024	02/15/2028
114259-AT-1	BROOKLYN UNION GAS CO BROOKLYNUNIONGASCO			2	2.A FE	915,497	94.6800	913,662	965,000	916,522		1,025			3.865	5.219	MS	12,122		12/23/2024	03/04/2029
12527G-AH-6	CF INDUSTRIES INC SECURED CORP_BND 144A	0		1	2.B FE	1,779,138	99.0250	1,732,938	1,750,000	1,758,227		(4,038)			4.500	4.242	JD	6,563	78,750	04/05/2019	12/01/2026
125523-AH-3	CIGNA GROUP SENIOR CORP_BND			1	2.A FE	53,744	98.0280	52,935	54,000	53,758		14			4.375	4.505	AO	499	1,181	10/07/2024	10/15/2028
12636Y-AA-0	CRH AMERICA FINANCE INC SENIOR CORP_BND	0		1	2.A FE	992,710	96.8160	968,160	1,000,000	998,050		781			3.400	3.487	MN	4,911	34,000	05/02/2017	05/09/2027
12636Y-AC-6	CRH AMERICA FINANCE INC SENIOR CORP_BND			1	2.A FE	2,165,960	97.0320	1,940,640	2,000,000	2,087,266		(27,622)			3.950	2.781	AO	19,092	79,000	01/28/2022	04/04/2028
12636Y-AC-6	CRH AMERICA FINANCE INC SENIOR CORP_BND	0		1	2.A FE	488,970	97.0320	485,160	500,000	495,796		1,180			3.950	2.781	AO	4,773	19,750	07/19/2018	04/04/2028
126408-GH-0	CSX CORP SENIOR CORP_BND	0		1	1.G FE	2,161,969	105.0000	1,968,750	1,875,000	2,089,013		(13,361)			6.000	4.723	AO	28,125	112,500	11/07/2018	10/01/2036
126408-HH-9	CSX CORP SENIOR CORP_BND			2	1.G FE	2,124,141	96.8680	2,029,385	2,095,000	2,108,276		(5,816)			3.250	2.947	JD	5,674	68,088	03/08/2022	06/01/2027
133131-AW-2	CAMDEN PROPERTY TRUST SENIOR CORP_BND	0		1	1.G FE	2,996,790	97.2520	2,917,560	3,000,000	2,998,649		323			4.100	4.113	AO	25,967	123,000	10/02/2018	10/15/2028
133434-AA-8	CAMERON LNG LLC SECURED CORP_BND 144A	0		2	1.F FE	4,089,000	87.0750	3,483,000	4,000,000	4,062,792		(9,061)			2.902	2.630	JJ	53,526	116,080	01/07/2022	07/15/2031
14040H-BK-0	CAPITAL ONE FINANCIAL CORPORAT SUB CORP_	0		2	2.B FE	3,203,070	98.1410	2,944,230	3,000,000	3,068,980		(45,113)			3.750	2.172	JJ	47,813	112,500	12/15/2021	07/28/2026
14149Y-BJ-6	CARDINAL HEALTH INC SENIOR CORP_BND	0		1	2.B FE	1,000,000	96.9190	969,190	1,000,000	1,000,000					3.410	3.410	JD	1,516	34,100	06/01/2017	06/15/2027
141781-BK-9	CARGILL INC SENIOR CORP_BND 144A			2	1.F FE	3,218,400	93.9020	2,817,060	3,000,000	3,130,953		(29,890)			3.250	2.144	MN	10,292	97,500	01/03/2022	05/23/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
142339-AH-3	CARLISLE COMPANIES INCORPORATE SENIOR CO	0		1	2.B FE	4,223,817	97.3540	3,796,806	3,900,000	4,055,644		(56,024)			3.750	2.202	JD	12,188	146,250	12/02/2021	12/01/2027
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC SENIOR CO			1	1.G FE	891,376	93.4290	893,181	956,000	892,612		1,236			3.500	5.099	MS	9,480		12/23/2024	09/19/2029
149123-BS-9	CATERPILLAR INC SENIOR CORP_BND	0		1	1.F FE	1,165,860	97.7750	977,750	1,000,000	1,122,516		(5,121)			5.200	4.162	MN	4,911	52,000	11/03/2014	05/27/2041
149123-CF-6	CATERPILLAR INC SENIOR CORP_BND			1	1.F FE	1,981,800	69.4220	1,388,440	2,000,000	1,983,859		417			3.250	3.298	MS	18,417	65,000	09/16/2019	09/19/2049
14913U-AQ-3	CATERPILLAR FINANCIAL SERVICES SENIORCOR			1	1.F FE	93,484	98.4770	91,584	93,000	93,465		(18)			4.375	4.254	FA	1,526		10/07/2024	08/16/2029
15189T-AX-5	CENTERPOINT ENERGY INC SENIOR CORP_BND			1	2.B FE	1,992,060	89.9130	1,798,260	2,000,000	1,995,812		739			2.950	2.994	MS	19,667	59,000	08/12/2019	03/01/2030
15189T-BG-1	CENTERPOINT ENERGY INC SENIOR CORP BND			1	2.B FE	1,179,795	101.1460	1,177,339	1,164,000	1,179,458		(337)			5.400	5.056	JD	5,238	35,095	11/15/2024	06/01/2029
15189X-AX-6	CENTERPOINT ENERGY HOUSTON ELE SECURED C	0		2	1.F FE	960,532	86.8350	837,958	965,000	961,665		410			3.000	3.054	MS	9,650	28,950	02/23/2022	03/01/2032
161175-BJ-2	CHARTER COMMUNICATIONS OPERATI SECURED C			1	2.C FE	930,960	95.2510	952,510	1,000,000	974,668		7,380			3.750	4.631	FA	14,167	37,500	04/11/2018	02/15/2028
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDIN CHENIEREC			2	2.B FE	1,004,721	93.8830	1,005,487	1,071,000	1,005,803		1,082			3.700	5.128	MN	5,063		12/23/2024	11/15/2029
166756-AS-5	CHEVRON USA INC CHEVRONUSAINC	0		2	1.D FE	92,917	94.1030	91,280	97,000	93,088		171			3.250	4.188	AO	666	1,576	10/07/2024	10/15/2029
17136M-AA-0	CHURCH & DWIGHT CO INC SENIOR CORP_BND			2	2.A FE	3,173,481	83.6950	2,661,501	3,180,000	3,175,319		613			2.300	2.323	JD	3,251	73,140	12/01/2021	12/15/2031
172967-MS-7	CITIGROUPINC SENIOR CORP_BND			2	1.G FE	2,118,354	87.1560	1,830,276	2,100,000	2,112,089		(2,060)			2.572	2.458	JD	4,201	54,012	11/10/2021	06/03/2031
172967-NA-5	CITIGROUPINC CITIGROUPINC	0		2	1.G FE	3,352,965	95.2140	3,332,490	3,500,000	3,430,827		27,269			1.462	2.300	JD	3,127	51,170	01/27/2022	06/09/2027
18551P-AC-3	CLECO CORPORATE HOLDINGS LLC SECURED COR	0		1	2.C FE	1,000,000	97.9500	979,500	1,000,000	1,000,000					3.743	3.742	MN	6,238	37,430	04/28/2017	05/01/2026
20030N-CH-2	COMCAST CORPORATION SENIORCORPBND			2	1.G FE	209,479	95.9940	208,307	217,000	209,642		163			3.550	4.658	MN	1,284	1,633	12/23/2024	05/01/2028
20030N-CL-3	COMCAST CORPORATION SENIOR CORP_BND	0		1	1.G FE	4,279,526	90.5430	3,531,177	3,900,000	4,193,482		(17,110)			4.600	3.859	AO	37,873	179,400	07/24/2019	10/15/2038
20826F-AF-3	CONOCOPHILLIPSCO SENIOR CORP_BND	0		1	1.F FE	999,590	91.2430	912,430	1,000,000	999,758		19			4.150	4.153	MN	5,303	41,500	11/06/2014	11/15/2034
20826F-BJ-4	CONOCOPHILLIPSCO SENIOR CORP BND			2	1.F FE	120,355	98.8980	120,656	122,000	120,359		3			4.700	5.003	JJ	414		12/23/2024	01/15/2030
219350-AX-3	CORNING INC SENIOR CORP_BND	0		1	2.A FE	2,662,675	92.0240	2,530,660	2,750,000	2,683,367		3,858			4.700	4.966	MS	38,057	129,250	11/06/2018	03/15/2037
224044-CG-0	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0		1	2.B FE	2,087,020	97.5930	1,951,860	2,000,000	2,029,776		(19,864)			3.350	2.305	MS	19,728	67,000	01/18/2022	09/15/2026
224044-CL-9	COX COMMUNICATIONS INC SENIOR CORP_BND 1	0		2	2.B FE	2,403,362	82.4120	2,142,712	2,600,000	2,465,050		21,361			1.800	2.783	AO	11,700	46,800	01/12/2022	10/01/2030
22550L-2M-2	UBSAG(STAMFORDBRANCH) SENIOR CORP BND M				1.E FE	137,989	107.0910	138,147	129,000	137,953		(36)			7.500	5.066	FA	3,655		12/23/2024	02/15/2028
22822V-AC-5	CROWN CASTLE INC SENIOR CORP_BND	0		1	2.B FE	1,564,350	98.3670	1,475,505	1,500,000	1,519,582		(15,839)			3.700	2.589	JD	2,467	55,500	02/04/2022	06/15/2026
22822V-AH-4	CROWN CASTLE INC SENIOR CORP_BND	0		1	2.B FE	969,980	96.9750	969,750	1,000,000	990,461		3,325			3.650	4.031	MS	12,167	36,500	02/06/2018	09/01/2027
23331A-BN-8	D R HORTON INC SENIOR CORP_BND	0		2	2.A FE	2,039,060	98.3330	1,966,660	2,000,000	2,007,833		(10,896)			2.600	2.039	AO	10,978	52,000	01/26/2022	10/15/2025
233331-BK-2	DTE ENERGY COMPANY SENIOR CORP BND			2	2.B FE	479,201	100.2310	480,106	479,000	479,201					5.100	5.087	MS	8,143		12/23/2024	03/01/2029
233853-AG-5	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO			1	1.G FE	3,274,021	90.7910	2,991,563	3,295,000	3,278,099		1,395			2.375	2.509	JD	3,695	75,406	12/23/2024	12/14/2028
233853-AQ-3	DAIMLER TRUCK FINANCE NORTH AM SENIORCOR			1	1.G FE	17,257	100.3920	17,067	17,000	17,241		(16)			5.125	4.621	JJ	392		10/07/2024	01/19/2028
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AM SENIORCOR			2	1.G FE	483,475	100.3180	482,530	481,000	483,399		(76)			5.125	4.997	MS	6,574		12/23/2024	09/25/2029
237194-AQ-8	DARDEN RESTAURANTS INC SENIORCORPBND			2	2.B FE	910,404	97.5530	912,121	935,000	910,829		425			4.550	5.165	AO	10,399		12/23/2024	10/15/2029
244199-BG-9	DEERE & CO SENIOR CORP_BND			1	1.E FE	4,850,000	65.2930	3,264,650	5,000,000	4,867,677		3,562			2.875	3.028	MS	45,521	143,750	09/20/2019	09/07/2049
24422E-XT-1	JOHN DEERE CAPITAL CORP SENIORCORPBND				1.E FE	96,158	100.3680	94,346	94,000	96,067		(92)			4.850	4.301	JD	253	2,280	10/07/2024	06/11/2029
251526-CP-2	DEUTSCHEBANKAG(NEWYORKBRA DEUTSCHEBANKAG	0		2	2.A FE	1,810,000	95.0490	1,720,387	1,810,000	1,810,000					2.311	2.311	MN	5,229	41,829	11/10/2021	11/16/2027
251526-CS-6	DEUTSCHEBANKAG(NEWYORKBRA DEUTSCHEBANKAG			2	2.A FE	15,791	103.8330	15,575	15,000	15,741		(51)			6.720	4.953	JJ	456		10/07/2024	01/18/2029
25179M-BF-9	DEVON ENERGY CORPORATION DEVONENERGYCORP			2	2.B FE	240,124	96.7190	239,863	248,000	240,144		21			4.500	5.223	JJ	5,146		12/23/2024	01/15/2030
25278X-AN-9	DIAMONDBACK ENERGY INC SENIOR CORP BND			2	2.B FE	1,528,675	93.0060	1,529,019	1,644,000	1,530,557		1,882			3.500	5.105	JD	4,795	21,980	12/23/2024	12/01/2029
254687-FW-1	WALT DISNEY CO SENIORCORPBND			1	1.F FE	66,035	93.3830	65,368	70,000	66,300		265			2.200	4.070	JJ	719		10/07/2024	01/13/2028
256746-AH-1	DOLLAR TREE INC SENIOR CORP_BND	0		1	2.B FE	1,743,295	97.2110	1,701,193	1,750,000	1,747,324		723			4.200	4.249	MN	9,392	73,500	04/09/2019	05/15/2028
25746U-DF-3	DOMINION ENERGY INC SENIOR CORP_BND			2	2.B FE	2,133,900	97.5360	1,950,720	2,000,000	2,056,762		(26,926)			3.600	2.170	MS	21,200	72,000	01/26/2022	03/15/2027
260543-BJ-1	DOW CHEMICAL CO SENIOR CORP_BND				2.B FE	318,400	109.4600	316,339	289,000	317,785		(615)			7.375	5.027	MN	3,552		11/15/2024	11/01/2029
26078J-AE-0	DUPONT DE NEMOURS INC SENIOR CORP_BND			1	2.A FE	1,165,620	100.2960	1,002,960	1,000,000	1,129,812		(7,191)			5.319	4.392	MN	6,797	53,190	07/18/2019	11/15/2038
26078J-AE-0	DUPONT DE NEMOURS INC SENIOR CORP_BND	0		1	2.A FE	1,543,620	100.2960	1,428,215	1,424,000	1,517,843		(5,068)			5.319	4.392	MN	9,678	75,743	05/20/2019	11/15/2038
26444H-AE-1	DUKE ENERGY FLORIDA LLC SECURED CORP_BND			2	1.F FE	3,228,660	96.8430	2,905,290	3,000,000	3,125,376		(36,261)			3.800	2.466	JJ	52,567	114,000	01/28/2022	07/15/2028
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC SENIOR CORP_	0		1	2.C FE	1,000,000	96.3450	963,450	1,000,000	1,000,000					3.616	3.614	FA	15,067	36,160	07/19/2017	08/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884A-BF-9	ERP OPERATING LP SENIOR CORP_BND	0		1	1.G FE	496,705	96.8360	484,180	500,000	499,327		353			2.850	2.926	MN	2,375	14,250	10/04/2016	11/01/2026
26885B-AC-4	EQM MIDSTREAM PARTNERS LP SENIOR CORP_BN			1	3.A FE	995,380	98.7920	987,920	1,000,000	998,096		474			5.500	5.560	JJ	25,361	55,000	06/20/2018	07/15/2028
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND			1	2.B FE	240,100	98.0950	240,333	245,000	240,116		16			4.500	5.067	JD	919		12/23/2024	12/01/2028
278058-AY-8	EATON CORPORATION SENIOR CORP_BND	0			1.G FE	867,615	100.4420	753,315	750,000	816,690		(5,370)			5.450	4.326	AO	8,629	40,875	02/25/2013	10/15/2034
278265-AE-3	EATON VANCE CORP SENIOR CORP_BND	0		1	1.G FE	997,430	97.3910	973,910	1,000,000	999,338		276			3.500	3.531	AO	8,264	35,000	04/10/2017	04/06/2027
278865-BM-1	ECOLAB INC SENIOR CORP_BND			2	1.G FE	4,258,381	83.1250	3,541,125	4,260,000	4,258,887		144			2.125	2.129	FA	37,719	90,525	12/06/2021	02/01/2032
283677-AW-2	EL PASO ELECTRIC COMPANY SENIOR CORP_BND	0		1	2.B FE	544,445	100.1830	465,851	465,000	512,448		(3,471)			6.000	4.743	MN	3,565	27,900	04/10/2013	05/15/2035
291011-BD-5	EMERSON ELECTRIC CO SENIOR CORP_BND	0		1	1.F FE	3,451,230	98.9170	2,967,510	3,000,000	3,355,318		(16,950)			5.250	4.173	MN	20,125	157,500	09/06/2018	11/15/2039
292505-AG-9	OVINTIV INC SENIOR CORP_BND	0		1	2.C FE	3,417,840	101.8170	3,054,510	3,000,000	3,330,328		(17,109)			6.500	5.321	FA	81,250	195,000	03/13/2019	02/01/2038
29278N-AG-8	ENERGY TRANSFER LP SENIOR CORP_BND			2	2.B FE	936,341	100.3560	934,314	931,000	936,237		(104)			5.250	5.091	AO	10,319		12/23/2024	04/15/2029
29364G-AM-5	ENTERGY CORPORATION SENIOR CORP_BND			2	2.B FE	3,367,100	97.2480	3,403,680	3,500,000	3,473,445		37,039			0.900	1.989	MS	9,275	31,500	01/26/2022	09/15/2025
29364G-AN-3	ENTERGY CORPORATION SENIORCORPBND			2	2.B FE	9,117	90.3230	9,032	10,000	9,168		51			1.900	4.527	JD	8	95	10/07/2024	06/15/2028
29641@-AA-0	ESCORT VESSELS LLC CORP_BND	0			1.G PL	2,056,370	90.4940	1,860,899	2,056,370	2,056,370					4.500	4.524	MJSD	257	92,537	01/15/2021	07/31/2032
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR CORP_BND			1	2.A FE	2,958,960	90.4600	2,713,800	3,000,000	2,978,498		3,879			3.000	3.155	JJ	41,500	90,000	07/29/2019	01/15/2030
29736R-AF-7	ESTEE LAUDER COMPANIES INC. T SENIOR CO	0		1	1.F FE	624,818	74.0610	555,458	750,000	654,827		3,383			3.700	4.773	FA	10,483	27,750	11/14/2013	08/15/2042
29736R-AP-5	ESTEE LAUDER COMPANIES INC. T SENIOR CO			1	1.F FE	774,734	89.1460	780,919	876,000	776,831		2,097			2.375	5.001	JD	1,734	10,403	11/15/2024	12/01/2029
299808-AF-2	EVEREST REINSURANCE HOLDINGS I SENIOR CO	0		1	2.A FE	3,054,120	86.6610	2,599,830	3,000,000	3,046,858		(1,445)			4.868	4.744	JD	12,170	146,040	04/02/2019	06/01/2044
30040W-AE-8	EVERSOURCE ENERGY SENIOR CORP BND			2	2.B FE	12,349	95.0450	12,356	13,000	12,352		3			3.300	5.092	JJ	198		12/23/2024	01/15/2028
30040W-AQ-1	EVERSOURCE ENERGY SENIOR CORP_BND	0		2	2.B FE	2,191,850	95.9880	2,105,977	2,194,000	2,193,037		425			2.900	2.921	MS	21,209	63,626	02/22/2022	03/01/2027
30040W-AW-8	EVERSOURCE ENERGY SENIOR CORP BND			2	2.B FE	100,306	103.0220	99,931	97,000	100,226		(80)			5.950	5.018	FA	2,405		11/15/2024	02/01/2029
30161N-BB-6	EXELON CORPORATION EXELONCORPORATION			1	2.B FE	419,536	95.7540	402,167	420,000	419,755		106			2.750	2.777	MS	3,401	11,550	12/23/2022	03/15/2027
30225V-AL-1	EXTRA SPACE STORAGE LP SENIOR CORP_BND	0		1	2.B FE	999,199	98.1360	981,360	1,000,000	999,590		262			3.500	3.528	JJ	17,500	35,000	07/25/2023	07/01/2026
30231G-AY-8	EXXONMOBILCORP SENIOR CORP_BND	0		1	1.D FE	2,750,000	75.6300	2,079,825	2,750,000	2,750,000					2.995	2.995	FA	30,886	82,363	08/13/2019	08/16/2039
302508-AQ-9	FMR LLC FMRLLC			1	1.E FE	43,787	110.3030	43,018	39,000	43,578		(209)			7.570	4.624	JD	131	1,476	10/07/2024	06/15/2029
30321L-2C-5	F&G GLOBAL FUNDING SECURED CORP BND 144A				1.G FE	90,185	87.9610	89,720	102,000	90,814		629			2.000	5.287	MS	572		10/07/2024	09/20/2028
31428X-AX-4	FEDEX CORP SENIOR CORP_BND	0		1	2.B FE	3,670,540	97.3180	3,406,130	3,500,000	3,616,432		(10,354)			4.900	4.447	JJ	79,081	171,500	05/20/2019	01/15/2034
31620M-AY-2	FIDELITY NATIONAL INFORMATION SENIOR COR	0		1	2.B FE	1,993,080	97.0430	1,940,860	2,000,000	1,997,331		721			4.250	4.293	MN	10,861	85,000	05/14/2018	05/15/2028
31620M-BR-6	FIDELITY NATIONAL INFORMATION SENIOR COR			2	2.B FE	2,159,955	95.9250	2,158,313	2,250,000	2,223,663		22,064			1.150	2.172	MS	8,625	25,875	01/18/2022	03/01/2026
316773-DD-9	FIFTH THIRD BANCORP FIFTHTHIRDBANCORP			2	2.A FE	957,420	94.4190	944,190	1,000,000	977,967		7,413			1.707	2.518	MN	2,845	17,070	02/25/2022	11/01/2027
31677A-AB-0	FIFTH THIRD BANK OHIO SUB CORP_BND	0		2	2.A FE	999,010	98.7440	987,440	1,000,000	999,860		112			3.850	3.862	MS	11,336	38,500	03/10/2016	03/15/2026
33767B-AD-1	FIRSTENERGY TRANSMISSION LLC FIRSTENERGY			2	2.A FE	45,398	92.5930	45,371	49,000	45,499		101			2.866	5.002	MS	414		11/15/2024	09/15/2028
33767B-AE-9	FIRSTENERGY TRANSMISSION LLC SENIOR CORP			2	2.A FE	11,657	97.3520	11,682	12,000	11,658		1			4.550	5.200	JJ	176		12/23/2024	01/15/2030
337738-AR-9	FISERV INC SENIOR CORP_BND			1	2.B FE	4,942	97.2590	4,863	5,000	4,945		3			4.200	4.524	AO	53		10/07/2024	10/01/2028
337738-AT-5	FISERV INC SENIOR CORP_BND			2	2.B FE	2,080,960	97.7980	1,955,960	2,000,000	2,026,071		(19,031)			3.200	2.204	JJ	32,000	64,000	01/18/2022	07/01/2026
343498-AC-5	FLOWERS FOODS INC SENIOR CORP_BND			2	2.B FE	3,619,280	84.5730	3,133,430	3,705,000	3,645,136		8,748			2.400	2.684	MS	26,182	88,920	01/12/2022	03/15/2031
34490@-AD-6	NFL TRUST XI CORP_BND	0			1.F FE	2,000,000	84.7720	1,695,436	2,000,000	2,000,000					3.330	3.330	OCT	16,280	68,080	08/20/2020	10/05/2032
35805B-AA-6	FRESENIUS MEDICAL CARE US FINA SENIOR CO	0		1	2.C FE	984,610	93.1800	931,800	1,000,000	992,388		1,534			3.750	3.938	JD	1,667	37,500	06/13/2019	06/15/2029
36143L-2L-8	GA GLOBAL FUNDING TRUST SECURED CORP BND				1.F FE	510,158	100.9880	508,980	504,000	510,049		(109)			5.500	5.165	JJ	13,321		12/23/2024	01/08/2029
361448-BE-2	GATX CORPORATION SENIOR CORP_BND			1	2.B FE	7,889	98.4770	7,878	8,000	7,890					4.700	5.063	AO	94		12/23/2024	04/01/2029
361841-AR-0	GLP CAPITAL LP SENIOR CORP_BND			2	2.C FE	188,814	85.6500	162,735	190,000	189,136		107			3.250	3.323	JJ	2,847	6,175	12/07/2021	01/15/2032
36257@-AA-0	GSW ARENA HOLDINGS LLC SECURED CORP_BND				2.B PL	1,900,000	92.0060	1,748,106	1,900,000	1,900,000					4.150	4.170	MJSD	219	78,850	09/02/2020	06/30/2030
37045V-AY-6	GENERAL MOTORS CO SENIORCORPBND			2	2.B FE	95,484	100.6850	94,644	94,000	95,423		(62)			5.400	5.030	AO	1,072	2,538	10/07/2024	10/15/2029
37045X-EZ-5	GENERAL MOTORS FINANCIAL CO IN SENIORCOR			2	2.B FE	506,104	98.5040	506,311	514,000	506,249		145			4.900	5.260	AO	8,046		12/23/2024	10/06/2029
373298-BR-8	GEORGIA-PACIFIC LLC SENIORCORPBND			1	1.G FE	359,773	112.1900	359,008	320,000	359,672		(100)			7.750	4.860	MN	3,169		12/23/2024	11/15/2029
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC SENIOR CORP_	0		1	1.F FE	1,013,440	84.5240	845,240	1,000,000	1,010,308		(374)			4.200	4.119	MS	12,017	42,000	10/31/2014	03/18/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
378272-BN-7	GLENCORE FUNDING LLC SENIOR CORP BND 144			2	2.A FE	50,351	103.1190	49,497	48,000	50,224		(127)			6.125	4.739	AO	694		10/07/2024	10/06/2028
378272-BS-6	GLENCORE FUNDING LLC SENIOR CORP BND 144			2	2.A FE	335,509	100.7870	335,621	333,000	335,484		(25)			5.371	5.165	AO	4,322		12/23/2024	04/04/2029
37940X-AG-7	GLOBAL PAYMENTS INC SENIOR CORP_BND			2	2.C FE	934,121	94.7800	886,193	935,000	934,649		167			2.150	2.169	JJ	9,269	20,103	11/16/2021	01/15/2027
37959G-AA-5	GLOBAL ATLANTIC FIN CO SENIORCORPBND14			2	2.B FE	86,064	94.7240	85,252	90,000	86,225		161			4.400	5.406	AO	836	1,980	10/07/2024	10/15/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			1	2.A FE	3,000,000	97.3010	2,919,030	3,000,000	3,000,000					4.223	4.223	MN	21,115	126,690	04/18/2018	05/01/2029
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE SENIOR CORP_			2	1.F FE	1,526,910	88.5790	1,328,685	1,500,000	1,516,979		(3,264)			2.600	2.352	FA	15,600	39,000	11/10/2021	02/07/2030
38141G-ZK-3	GOLDMAN SACHS GROUP INC/THE GOLDMANSACHS			2	1.F FE	2,429,180	95.3760	2,317,637	2,430,000	2,429,553		134			2.640	2.646	FA	22,631	64,152	01/27/2022	02/24/2028
38141G-ZR-8	GOLDMAN SACHS GROUP INC/THE GOLDMANSACHS			2	1.F FE	1,830,000	97.2430	1,779,547	1,830,000	1,830,000					3.615	3.615	MS	19,479	66,155	03/10/2022	03/15/2028
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 GREAT-WES			2	1.F FE	69,516	96.6180	69,565	72,000	69,596		80			4.047	5.136	MN	356	101	11/15/2024	05/17/2028
404119-BT-5	HCA INC SECURED CORP_BND			2	2.C FE	1,743,456	100.2420	1,603,872	1,600,000	1,637,019		(37,721)			5.250	2.779	JD	3,733	84,000	02/04/2022	06/15/2026
404119-CH-0	HCA INC SECURED CORP_BND	0		2	2.C FE	424,386	96.2350	408,999	425,000	424,619		164			3.125	3.167	MS	3,911	13,281	08/07/2023	03/15/2027
40465@-AG-7	HSRE CORE HOLDINGS I LLC CORP_BND	0			2.B	3,000,000	98.7410	2,962,232	3,000,000	3,000,000					4.570	4.570	FA	47,223	137,100	02/27/2019	02/27/2026
42218S-AK-4	HEALTH CARE SERVICE CORP MUT L SENIORCOR			2	1.G FE	156,425	100.4550	154,701	154,000	156,335		(89)			5.200	4.811	JD	356	2,512	12/23/2024	06/15/2029
42250P-AD-5	HEALTHPEAK OP LLC HEALTHPEAKOPLLC			2	2.A FE	1,774,254	89.8920	1,604,572	1,785,000	1,778,803		1,498			2.125	2.218	JD	3,161	37,931	11/15/2021	12/01/2028
423452-AH-4	HELMERICH AND PAYNE INC SENIORCORPBND144			2	2.B FE	84,484	98.7170	83,909	85,000	84,518		34			4.650	4.854	JD	1,142		10/07/2024	12/01/2027
423452-AJ-0	HELMERICH AND PAYNE INC SENIOR CORP BND			2	2.B FE	879,009	96.8530	878,457	907,000	879,531		522			4.850	5.557	JD	12,708		12/23/2024	12/01/2029
42981C-AA-6	HIGH STREET FUNDING TRUST I SENIOR CORP_	0		1	2.A FE	2,481,100	96.1460	2,403,650	2,500,000	2,493,123		2,021			4.111	4.206	FA	38,826	102,775	05/03/2018	02/15/2028
431282-AQ-5	HIGHWOODS REALTY LP SENIOR CORP_BND	0		1	2.C FE	1,976,360	95.6670	1,913,340	2,000,000	1,991,342		2,471			4.125	4.271	MS	24,292	82,500	02/22/2018	03/15/2028
437076-BD-3	HOME DEPOT INC SENIOR CORP_BND	0		1	1.F FE	1,709,640	91.4740	1,372,110	1,500,000	1,663,407		(5,796)			4.875	4.037	FA	27,625	73,125	11/10/2016	02/15/2044
443510-AG-7	HUBBELL INCORPORATED SENIOR CORP_BND	0		1	2.A FE	3,061,540	98.3660	2,950,980	3,000,000	3,016,196		(17,471)			3.350	2.742	MS	33,500	100,500	02/04/2022	03/01/2026
444859-BK-7	HUMANA INC SENIOR CORP_BND			1	2.B FE	1,997,960	91.2520	1,825,040	2,000,000	1,998,978		202			3.125	3.137	FA	23,611	62,500	08/08/2019	08/15/2029
44891A-CR-6	HYUNDAI CAPITAL AMERICA SENIOR CORP BND			2	1.G FE	297,145	104.3790	296,436	284,000	296,929		(217)			6.500	5.206	JJ	8,461		12/23/2024	01/16/2029
44891A-DC-8	HYUNDAI CAPITAL AMERICA SENIORCORPBND144			2	1.G FE	98,869	100.2750	97,267	97,000	98,793		(76)			5.300	4.829	JD	100	2,571	10/07/2024	06/24/2029
44891A-DG-9	HYUNDAI CAPITAL AMERICA SENIORCORPBND144			2	1.G FE	210,105	97.0710	209,673	216,000	210,235		130			4.550	5.192	MS		2,594	11/15/2024	09/26/2029
457187-AB-8	INGREDION INC SENIOR CORP_BND	0		1	2.B FE	999,570	97.2140	972,140	1,000,000	999,951		27			3.200	3.203	AO	8,000	32,000	09/15/2016	10/01/2026
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1.G FE	477,904	94.7630	478,553	505,000	478,262		358			3.500	4.858	MN	2,258		12/23/2024	05/15/2029
459200-KM-2	INTERNATIONAL BUSINESS MACHINE SENIOR CO			2	1.G FE	2,129,702	95.0090	2,023,692	2,130,000	2,129,870		59			2.200	2.203	FA	18,484	46,860	02/02/2022	02/09/2027
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRA SENIOR CO			2	2.C FE	4,417,120	97.7650	3,910,600	4,000,000	4,235,938		(63,737)			4.450	2.667	MS	46,972	178,000	01/28/2022	09/26/2028
460146-CM-3	INTERNATIONAL PAPER CO SENIOR CORP_BND	0		1	2.B FE	4,176,500	97.7550	3,910,200	4,000,000	4,127,204		(9,705)			5.000	4.603	MS	58,889	200,000	07/18/2019	09/15/2035
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO			1	2.B FE	2,311,740	99.1120	1,982,240	2,000,000	2,171,909		(46,923)			4.650	3.335	AO	23,250	93,000	12/13/2021	10/01/2028
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES SENIOR CO	0		1	2.B FE	1,993,320	99.1120	1,982,240	2,000,000	1,997,147		681			4.650	3.335	AO	23,250	93,000	09/18/2018	10/01/2028
465685-AK-1	ITC HOLDINGS CORP SENIOR CORP_BND	0		2	2.B FE	5,085,794	97.7530	4,827,043	4,938,000	4,984,253		(35,968)			3.250	2.485	JD	446	160,485	02/08/2022	06/30/2026
46647P-AF-3	JPMORGAN CHASE & CO SENIOR CORP_BND	0		1	1.F FE	2,005,050	97.1670	1,943,340	2,000,000	2,001,355		(549)			3.540	3.509	MN	11,800	70,800	05/26/2017	05/01/2028
46647P-AV-8	JPMORGAN CHASE & CO SENIOR CORP_BND	0		1	1.F FE	500,000	97.3100	486,550	500,000	500,000					4.203	4.203	JJ	9,223	21,015	07/16/2018	07/23/2029
46647P-BE-5	JPMORGAN CHASE & CO JPMORGANCHASE&CO			2	1.E FE	2,055,580	90.0820	1,801,640	2,000,000	2,034,851		(6,799)			2.739	2.352	AO	11,565	54,780	11/10/2021	10/15/2030
46647P-CB-0	JPMORGAN CHASE & CO JPMORGANCHASE&CO	0		2	1.E FE	3,385,095	96.0230	3,360,805	3,500,000	3,447,611		21,876			1.578	2.247	AO	10,586	55,230	01/27/2022	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO JPMORGANCHASE&CO			2	1.E FE	2,928,540	90.8660	2,725,980	3,000,000	2,955,790		9,374			2.069	2.423	JD	5,173	62,070	01/07/2022	06/01/2029
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL F SECURED C				1.F FE	88,348	90.4620	88,653	98,000	88,772		424			3.050	5.451	JD	83	1,495	10/07/2024	06/21/2029
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL F SECUREDCO				1.F FE	10,035	99.5850	9,959	10,000	10,033		(2)			5.250	5.140	AO	115	263	10/07/2024	04/12/2028
46849L-VB-4	JACKSON NATIONAL LIFE GLOBAL F SECUREDCO				1.F FE	412,007	97.2270	410,298	422,000	412,212		205			4.600	5.156	AO	4,853		12/23/2024	10/01/2029
478160-BV-5	JOHNSON & JOHNSON SENIOR CORP_BND	SD		1	1.A FE	630,072	79.0530	474,318	600,000	625,749		(847)			3.700	3.409	MS	7,400	22,200	06/17/2019	03/01/2046
478160-BV-5	JOHNSON & JOHNSON SENIOR CORP_BND			1	1.A FE	5,145,588	79.0530	3,873,597	4,900,000	5,110,280		(6,914)			3.700	3.409	MS	60,433	181,300	06/17/2019	03/01/2046
482480-AG-5	KLA CORP SENIOR CORP_BND			1	1.F FE	1,598,814	97.5560	1,463,340	1,500,000	1,545,340		(10,559)			4.100	3.279	MS	18,108	61,500	07/29/2019	03/15/2029
48252A-AA-9	KKR GROUP FINANCE CO VI LLC SENIOR CORP_			1	1.F FE	109,982	94.5690	109,700	116,000	110,122		140			3.750	5.022	JJ	2,175		11/15/2024	07/01/2029
487836-BU-1	KELLANOVA SENIOR CORP_BND			2	2.B FE	3,009,888	96.5110	2,702,308	2,800,000	2,899,774		(36,748)			3.400	1.997	MN	12,164	95,200	12/08/2021	11/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49271V-AF-7	KEURIG DR PEPPER INC SENIOR CORP_BND			1	2.B FE	39,202	99.1180	38,656	39,000	39,191		(11)			4.597	4.430	MN	179	896	10/07/2024	05/25/2028
49271V-AJ-9	KEURIG DR PEPPER INC SENIOR CORP_BND			2	2.B FE	2,122,800	91.4590	1,829,180	2,000,000	2,079,604		(14,566)			3.200	2.365	MN	10,667	64,000	12/15/2021	05/01/2030
49326E-EJ-8	KEYCORP SENIOR CORP_BND				2.B FE	2,997,600	88.9500	2,668,500	3,000,000	2,998,805		234			2.550	2.559	AO	19,125	76,500	09/04/2019	10/01/2029
49427R-AP-7	KILROY REALTY LP SENIOR CORP_BND	0		1	2.C FE	1,997,560	87.7680	1,755,360	2,000,000	1,998,685		234			3.050	3.064	FA	23,044	61,000	09/03/2019	02/15/2030
494368-BZ-5	KIMBERLY-CLARK CORPORATION SENIOR CORP_B			2	1.F FE	4,322,160	94.3570	3,774,280	4,000,000	4,189,912		(44,409)			3.200	1.979	AO	23,467	128,000	12/15/2021	04/25/2029
49446R-AP-4	KIMCO REALTY OP LLC SENIOR CORP_BND	0		1	2.A FE	495,845	96.7250	483,625	500,000	499,196		442			2.800	2.895	AO	3,500	14,000	08/09/2016	10/01/2026
49456B-AZ-4	KINDER MORGAN INC SENIOR CORP BND			2	2.B FE	777,651	99.9860	774,892	775,000	777,625		(25)			5.100	5.012	FA	16,579		11/15/2024	08/01/2029
49836M-AA-6	KKRREIGNILTD KKRREIGNILTD	0			5.B GI	4,000,000	73.2400	2,929,600	4,000,000	4,000,000					5.000	5.000	MN	17,222	201,111	06/24/2019	05/30/2049
501044-DL-2	KROGER CO SENIOR CORP_BND			1	2.A FE	86,259	98.6510	84,840	86,000	86,249		(10)			4.500	4.414	JJ	1,785		10/07/2024	01/15/2029
502431-AL-3	L3HARRIS TECHNOLOGIES INC SENIOR CORP_BN			2	2.B FE	3,445,392	98.4380	3,173,641	3,224,000	3,308,329		(47,896)			3.850	2.279	JD	5,517	124,124	01/26/2022	12/15/2026
50540R-AW-2	LABORATORY CORPORATION OF AMER SENIOR CO			2	2.B FE	622,683	90.7210	623,253	687,000	624,015		1,332			2.950	5.081	JD	1,689	10,133	11/15/2024	12/01/2029
521865-AY-1	LEAR CORPORATION SENIOR CORP_BND	0		1	2.B FE	968,990	97.0680	970,680	1,000,000	989,976		3,431			3.800	4.196	MS	11,189	38,000	02/14/2018	09/15/2027
521865-BA-2	LEAR CORPORATION SENIOR CORP_BND	0		1	2.B FE	996,910	96.1510	961,510	1,000,000	998,501		306			4.250	4.288	MN	5,431	42,500	04/29/2019	05/15/2029
521865-BC-8	LEAR CORPORATION SENIOR CORP_BND			2	2.B FE	1,995,640	83.3630	1,667,260	2,000,000	1,996,927		393			2.600	2.624	JJ	23,978	52,000	11/04/2021	01/15/2032
52532X-AH-8	LEIDOS INC SENIOR CORP_BND			2	2.B FE	1,931,680	83.9760	1,679,520	2,000,000	1,952,392		7,055			2.300	2.725	FA	17,378	46,000	12/22/2021	02/15/2031
53079E-BG-8	LIBERTY MUTUAL GROUP INC CORP_BND 144A	0		1	2.B FE	3,060,210	97.9400	2,938,200	3,000,000	3,027,915		(6,127)			4.569	4.318	FA	57,113	137,070	02/21/2019	02/01/2029
532457-BS-6	ELI LILLY AND COMPANY SENIOR CORP_BND			1	1.E FE	4,345,440	83.8510	3,354,040	4,000,000	4,267,416		(15,252)			3.875	3.266	MS	45,639	155,000	06/25/2019	03/15/2039
534187-BJ-7	LINCOLN NATIONAL CORPORATION SENIOR CORP			1	2.B FE	1,997,920	90.0200	1,800,400	2,000,000	1,998,892		200			3.050	3.062	JJ	28,128	61,000	08/12/2019	01/15/2030
539830-BR-9	LOCKHEED MARTIN CORPORATION SENIOR CORP_	0		2	1.F FE	1,768,442	92.8890	1,644,135	1,770,000	1,768,750		142			3.900	3.911	JD	3,068	69,030	04/21/2022	06/15/2032
539830-CC-1	LOCKHEED MARTIN CORPORATION SENIORCORPBN			2	1.F FE	95,916	98.8640	93,921	95,000	95,873		(43)			4.500	4.247	FA	1,615		10/07/2024	02/15/2029
548661-DP-9	LOWES COMPANIES INC SENIOR CORP_BND			1	2.A FE	998,460	96.6730	966,730	1,000,000	999,596		164			3.100	3.118	MN	4,994	31,000	04/19/2017	05/03/2027
548661-DR-5	LOWES COMPANIES INC SENIORCORPBND			2	2.A FE	87,107	95.2250	85,703	90,000	87,243		136			3.650	4.447	AO	785		10/07/2024	04/05/2029
548661-EG-8	LOWES COMPANIES INC SENIOR CORP_BND			2	2.A FE	1,249,075	97.1260	1,214,075	1,250,000	1,249,570		181			3.350	3.366	AO	10,469	41,875	03/22/2022	04/01/2027
55336V-BN-9	MPLX LP SENIOR CORP_BND			1	2.B FE	4,951	98.4290	4,921	5,000	4,955		4			4.250	4.583	JD	18	106	10/07/2024	12/01/2027
571676-AC-9	MARS INC SENIOR CORP_BND 144A			1	1.E FE	5,255,900	87.6460	4,382,300	5,000,000	5,171,808		(16,461)			3.600	3.157	AO	45,000	180,000	06/18/2019	04/01/2034
571748-BP-6	MARSH & MCLENNAN COMPANIES INC SENIOR CO			2	1.G FE	1,503,077	83.8300	1,286,791	1,535,000	1,511,659		3,008			2.375	2.615	JD	1,620	36,456	01/28/2022	12/15/2031
571903-AY-9	MARRIOTT INTERNATIONAL INC SENIORCORPBND			2	2.B FE	24,591	97.2660	24,317	25,000	24,616		25			4.000	4.507	AO	211	500	10/07/2024	04/15/2028
573284-AQ-9	MARTIN MARIETTA MATERIALS INC SENIOR COR	0		1	2.B FE	997,980	96.9810	969,810	1,000,000	999,450		215			3.450	3.474	JD	2,875	34,500	05/17/2017	06/01/2027
57629W-CW-8	MASSMUTUAL GLOBAL FUNDING II SECURED COR				1.B FE	2,107,094	83.0720	1,827,584	2,200,000	2,137,837		10,039			1.550	2.072	AO	7,767	34,100	11/10/2021	10/09/2030
58013M-FF-6	MCDONALDS CORPORATION SENIOR CORP_BND			1	2.A FE	4,530,580	97.3220	4,184,846	4,300,000	4,418,572		(38,074)			3.800	2.823	AO	40,850	163,400	12/21/2021	04/01/2028
581557-BV-6	MCKESSON CORP SENIORCORPBND			2	1.G FE	71,430	97.7710	70,395	72,000	71,456		25			4.250	4.429	MS	944		10/07/2024	09/15/2029
585055-BT-2	MEDTRONIC INC SENIOR CORP_BND	0		1	1.G FE	1,038,908	93.8560	938,560	1,000,000	1,024,115		(1,871)			4.375	4.084	MS	12,882	43,750	09/15/2015	03/15/2035
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AM SENIORCOR			1	1.F FE	776,058	98.5580	772,695	784,000	776,266		207			4.800	5.043	FA	15,680		11/15/2024	08/01/2029
58769J-BA-4	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO			1	1.F FE	239,899	99.6830	240,236	241,000	239,902		3			5.100	5.206	MN	1,571		12/23/2024	11/15/2029
58933Y-AJ-4	MERCK & CO INC SENIOR CORP_BND	0		1	1.E FE	1,041,310	83.7380	837,380	1,000,000	1,031,523		(1,154)			4.150	3.908	MN	4,957	41,500	12/04/2014	05/18/2043
58933Y-BC-8	MERCK & CO INC SENIOR CORP_BND			2	1.E FE	4,175,285	93.7560	3,984,630	4,250,000	4,215,149		13,783			1.700	2.046	JD	4,215	72,250	01/18/2022	06/10/2027
589400-AB-6	MERCURY GENERAL CORPORATION SENIOR CORP_	0		1	2.B FE	998,470	98.0010	980,010	1,000,000	999,606		167			4.400	4.419	MS	12,956	44,000	03/01/2017	03/15/2027
591894-CC-2	METROPOLITAN EDISON COMPANY SENIOR CORP_	0		1	2.A FE	563,778	97.3920	563,900	579,000	564,188		410			4.300	5.024	JJ	11,480		11/15/2024	01/15/2029
591894-CC-2	METROPOLITAN EDISON COMPANY SENIOR CORP_			1	2.A FE	348,237	97.3920	348,663	358,000	348,270		33			4.300	5.024	JJ	7,098		12/23/2024	01/15/2029
591894-CE-8	METROPOLITAN EDISON COMPANY SENIOR CORP_	0		2	2.A FE	41,761	100.4760	41,195	41,000	41,713		(48)			5.200	4.604	AO	533		10/07/2024	04/01/2028
59217G-ET-2	METROPOLITAN LIFE GLOBAL FUNDI SECURED C	0			1.D FE	2,127,551	83.6360	1,781,447	2,130,000	2,128,218		230			2.400	2.413	JJ	24,140	51,120	01/03/2022	01/11/2032
59217G-GU-7	METROPOLITAN LIFE GLOBAL FUNDI SECURED C	0			1.D FE	8,427,766	81.8670	7,286,163	8,900,000	8,576,603		49,748			1.550	2.198	JJ	66,676	137,950	12/08/2021	01/07/2031
594918-BC-7	MICROSOFT CORPORATION SENIOR CORP_BND	0		1	1.A FE	3,980,000	90.6110	3,624,440	4,000,000	3,987,180		1,038			3.500	3.538	FA	54,056	140,000	05/26/2017	02/12/2035
594918-CU-6	MICROSOFT CORPORATION MICROSOFTCORPORATI	0		2	1.A FE	502,986	90.0400	450,200	500,000	502,945		(41)			4.500	4.458	JD	1,000	22,500	06/04/2024	06/15/2047
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM SENIOR CO			2	1.G FE	83,675	97.0620	83,473	86,000	83,748		72			4.100	4.953	MN	451		11/15/2024	05/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO			1	2.B FE	481,706	98.0750	484,491	494,000	482,040		334			4.625	5.267	AO	5,712		11/15/2024	04/01/2029
615369-AM-7	MOODYS CORPORATION SENIOR CORP_BND			1	2.A FE	989,944	95.8050	958,050	1,000,000	996,516		1,071			3.250	3.372	JJ	14,986	32,500	04/19/2018	01/15/2028
617446-8G-7	MORGAN STANLEY MORGANSTANLEY			2	1.G FE	40,832	97.3260	40,877	42,000	40,835		3			4.431	5.058	JJ	817		12/23/2024	01/23/2030
61747Y-EC-5	MORGAN STANLEY MORGANSTANLEY	0		2	1.E FE	2,397,300	95.0350	2,375,875	2,500,000	2,450,463		18,627			1.512	2.316	JJ	16,905	37,800	01/27/2022	07/20/2027
61747Y-EH-4	MORGAN STANLEY MORGANSTANLEY			2	1.E FE	2,102,730	83.7910	1,759,611	2,100,000	2,101,923		(290)			2.511	2.495	AO	10,400	52,731	11/10/2021	10/20/2032
61747Y-EK-7	MORGAN STANLEY SENIOR CORP_BND	0		2	1.E FE	1,355,000	95.2960	1,291,261	1,355,000	1,355,000					2.475	2.475	JJ	14,905	33,536	01/19/2022	01/21/2028
61747Y-ER-2	MORGAN STANLEY MORGANSTANLEY	0		2	1.E FE	645,000	98.5680	635,764	645,000	645,000					4.210	4.210	AO	5,355	27,155	04/18/2022	04/20/2028
61747Y-FD-2	MORGAN STANLEY MORGANSTANLEY			2	1.E FE	79,100	100.2820	79,223	79,000	79,099					5.164	5.120	AO	805		12/23/2024	04/20/2029
61747Y-FK-6	MORGAN STANLEY MORGANSTANLEY			2	1.E FE	8,997	100.1430	9,013	9,000	8,997					5.173	5.180	JJ	213		12/23/2024	01/16/2030
61761J-3R-8	MORGAN STANLEY SENIOR CORP_BND	0		1	1.G FE	2,919,780	97.6840	2,930,520	3,000,000	2,984,391		9,501			3.125	3.468	JJ	40,104	93,750	05/26/2017	07/27/2026
61945C-AG-8	MOSAIC CO/THE SENIORCORPBND			2	2.B FE	14,742	97.9880	14,698	15,000	14,761		19			4.050	4.650	MN	78	304	10/07/2024	11/15/2027
63636#-AG-1	NATIONAL HOCKEY LEAGUE INC CORP_BND	0			2.A PL	4,500,000	94.3100	4,243,965	4,500,000	4,500,000					3.150	3.150	JD	6,300	141,750	01/06/2021	01/06/2028
637071-AM-3	NOV INC SENIOR CORP BND			2	2.B FE	509,821	93.3060	511,317	548,000	510,450		628			3.600	5.197	JD	1,644	7,542	12/23/2024	12/01/2029
641062-AL-8	NESTLE HOLDINGS INC SENIOR CORP_BND 144A	0		1	1.D FE	3,349,605	86.1630	3,015,705	3,500,000	3,383,843		6,136			3.900	4.221	MS	36,779	136,500	10/24/2018	09/24/2038
64128X-AG-5	NEUBERGER BERMAN GROUP LLC SENIOR CORP_B	0		1	2.B FE	992,050	98.0610	980,610	1,000,000	997,926		875			4.500	4.600	MS	13,250	45,000	03/09/2017	03/15/2027
651639-AY-2	NEWMONT CORPORATION SENIOR CORP_BND			2	2.A FE	2,553,408	86.3650	2,245,490	2,600,000	2,568,434		5,049			2.250	2.478	AO	14,625	58,500	12/14/2021	10/01/2030
651639-AZ-9	NEWMONT CORPORATION SENIOR CORP_BND			2	2.A FE	1,218,756	84.9410	1,036,280	1,220,000	1,219,090		108			2.600	2.611	JJ	14,626	31,720	12/06/2021	07/15/2032
65339K-BZ-2	NEXTERA ENERGY CAPITAL HOLDING SENIOR CO			2	2.A FE	2,049,426	83.3950	1,709,598	2,050,000	2,049,608		50			2.440	2.443	JJ	23,065	50,020	12/08/2021	01/15/2032
654106-AE-3	NIKE INC SENIOR CORP_BND	0		1	1.E FE	964,380	78.8300	788,300	1,000,000	971,139		866			3.875	4.082	MN	6,458	38,750	11/12/2015	11/01/2045
65473P-AK-1	NISOURCE INC SENIOR CORP_BND	0		2	2.B FE	4,329,780	97.5350	4,389,075	4,500,000	4,469,264		48,620			0.950	2.061	FA	16,150	42,750	01/26/2022	08/15/2025
655844-BZ-0	NORFOLK SOUTHERN CORPORATION SENIOR CORP			2	2.A FE	1,063,540	96.8690	968,690	1,000,000	1,035,315		(9,988)			3.800	2.686	FA	15,833	38,000	02/04/2022	08/01/2028
66815L-2F-5	NORTHWESTERN MUTUAL GLOBAL FUN SECURED C				1.A FE	4,236,566	94.5050	4,007,012	4,240,000	4,238,571		686			1.750	1.767	JJ	35,039	74,200	01/04/2022	01/11/2027
66989H-AH-1	NOVARTIS CAPITAL CORP SENIOR CORP_BND	0		1	1.D FE	2,188,120	87.7360	1,754,720	2,000,000	2,148,701		(5,106)			4.400	3.851	MN	13,444	88,000	11/10/2016	05/06/2044
670346-AN-5	NUCOR CORPORATION SENIOR CORP_BND	0		1	1.G FE	1,451,788	94.9830	1,187,288	1,250,000	1,420,245		(6,236)			5.200	4.124	FA	27,083	65,000	06/11/2019	08/01/2043
68217F-AA-0	OMNICOM GROUP INC SENIOR CORP_BND			1	2.A FE	2,509,463	98.6020	2,360,532	2,394,000	2,425,540		(29,618)			3.600	2.773	AO	18,194	86,184	02/04/2022	04/15/2026
68217F-AA-0	OMNICOM GROUP INC SENIOR CORP_BND	0		1	2.A FE	979,250	98.6020	986,020	1,000,000	996,280		2,764			3.600	2.773	AO	7,600	36,000	02/15/2018	04/15/2026
682680-AW-3	ONEOK INC SENIOR CORP_BND			1	2.B FE	771,951	97.3550	772,999	794,000	772,505		554			4.350	5.072	MS	10,170		11/15/2024	03/15/2029
682680-CC-5	ONEOK INC SENIORCORPBND			2	2.B FE	95,740	96.9500	94,042	97,000	95,793		53			4.400	4.692	AO	1,150		10/07/2024	10/15/2029
68389X-CE-3	ORACLE CORPORATION SENIOR CORP_BND			2	2.B FE	1,511,865	87.9940	1,319,910	1,500,000	1,508,207		(1,282)			2.875	2.774	MS	11,500	43,125	12/21/2021	03/25/2031
690742-AJ-0	OWENS CORNING SENIOR CORP_BND			2	2.B FE	1,102,600	95.2500	952,500	1,000,000	1,062,817		(13,455)			3.950	2.427	FA	14,922	39,500	12/16/2021	08/15/2029
69121K-AF-1	BLUE OWL CAPITAL CORP SENIOR CORP_BND	0		2	2.C FE	2,469,300	94.4390	2,360,975	2,500,000	2,487,363		5,934			2.625	2.882	JJ	30,260	65,625	11/10/2021	01/15/2027
693506-BR-7	PPG INDUSTRIES INC SENIOR CORP_BND			2	2.A FE	1,994,640	90.9140	1,818,280	2,000,000	1,997,335		532			2.800	2.831	FA	21,156	56,000	08/06/2019	08/15/2029
6944PL-2J-7	PACIFIC LIFE GLOBAL FUNDING II SECURED C	0			1.D FE	4,233,258	82.2640	3,487,994	4,240,000	4,235,093		632			2.450	2.468	JJ	49,054	103,880	01/04/2022	01/11/2032
703481-AB-7	PATTERSON-UTI ENERGY INC SENIOR CORP_BND	0		1	2.C FE	1,694,318	95.6470	1,700,604	1,778,000	1,745,230		9,677			3.950	4.598	FA	29,263	70,231	04/09/2019	02/01/2028
708696-BZ-1	FIRSTENERGY PENNSYLVANIA ELECT SENIOR CO			2	1.G FE	142,213	94.0100	141,955	151,000	142,419		206			3.600	5.052	JD	453	2,718	11/15/2024	06/01/2029
709599-AW-4	PENSKE TRUCK LEASING CO LP SENIOR CORP_B	0		1	2.B FE	2,012,620	97.3010	1,946,020	2,000,000	2,002,921		(1,905)			3.400	3.298	MN	8,689	68,000	06/26/2019	11/15/2026
709599-BH-6	PENSKE TRUCK LEASING CO LP SENIOR CORP_B			2	2.B FE	2,209,926	92.5060	1,935,226	2,092,000	2,162,562		(15,658)			3.350	2.557	MN	11,680	67,000	11/15/2024	11/01/2029
709599-BZ-6	PENSKE TRUCK LEASING CO LP PENSKETRUCKLE			2	2.B FE	41,213	100.7030	41,288	41,000	41,212					5.350	5.210	MS	554		12/23/2024	03/30/2029
709599-CA-0	PENSKE TRUCK LEASING CO LP SENIORCORPBND			2	2.B FE	384,507	100.3600	383,375	382,000	384,474		(32)			5.250	5.085	JJ	10,585		12/23/2024	07/01/2029
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FI SENIOR CO	0		2	2.A FE	2,446,320	80.4800	2,414,400	3,000,000	2,591,360		56,262			1.625	4.120	AO	12,188	48,750	04/28/2022	04/01/2031
718172-AM-1	PHILIP MORRIS INTERNATIONAL IN SENIOR CO	0			1.G FE	4,296,000	85.0050	3,400,200	4,000,000	4,245,489		(10,148)			4.375	3.876	MN	22,361	175,000	07/24/2019	11/15/2041
718172-CJ-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO			2	1.G FE	25,292	93.8250	25,333	27,000	25,296		5			3.375	4.917	FA	344		12/23/2024	08/15/2029
718172-DN-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO			2	1.F FE	478,764	98.6330	478,370	485,000	478,869		105			4.625	4.921	MN	3,739		12/23/2024	11/01/2029
718546-AK-0	PHILLIPS 66 SENIOR CORP_BND	0		1	2.A FE	2,281,620	93.2250	1,864,500	2,000,000	2,194,811		(17,358)			4.650	3.426	MN	11,883	93,000	08/08/2019	11/15/2034
718546-AR-5	PHILLIPS 66 SENIOR CORP_BND			1	2.A FE	44,215	96.9580	43,631	45,000	44,265		50			3.900	4.452	MS	517		10/07/2024	03/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718547-AK-8	PHILLIPS 66 CO PHILLIPS66CO			2	2.A FE	27,470	91.7570	27,527	30,000	27,477		6			3.150	5.092	JD	42		12/23/2024	12/15/2029
720186-AL-9	PIEDMONT NATURAL GAS COMPANY I SENIOR CO			2	2.A FE	97,901	94.2590	96,144	102,000	98,089		189			3.500	4.466	JD	298	1,785	10/07/2024	06/01/2029
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO			2	2.B FE	1,016,950	93.0110	1,015,680	1,092,000	1,018,168		1,218			3.550	5.112	JD	1,723	14,804	12/23/2024	12/15/2029
74164M-AB-4	PRIMERICA INC SENIOR CORP_BND	0		2	1.G FE	2,165,213	85.5800	1,861,365	2,175,000	2,167,972		912			2.800	2.852	MN	7,105	60,900	11/16/2021	11/19/2031
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING SECURED CO	0			1.E FE	4,226,262	99.9250	4,236,820	4,240,000	4,239,883		4,650			1.375	1.486	JJ	27,693	58,300	01/04/2022	01/10/2025
74275#-AA-7	PRISA II LHC LLC CORP_BND	0			2.C	2,000,000	89.8740	1,797,487	2,000,000	2,000,000					3.470	3.470	FA	25,061	71,400	09/28/2020	11/17/2028
743315-AY-9	PROGRESSIVE CORPORATION THE SENIOR CORP			2	1.F FE	2,059,217	95.7410	1,972,265	2,060,000	2,059,646		154			2.500	2.508	MS	15,164	51,500	03/02/2022	03/15/2027
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS SENIORCOR			2	1.G FE	1,053,967	101.1270	1,052,732	1,041,000	1,053,656		(312)			5.250	4.923	AO	13,663		12/23/2024	04/01/2029
743674-BD-4	PROTECTIVE LIFE CORPORATION SENIOR CORP_			1	1.G FE	199,143	96.9730	196,855	203,000	199,280		138			4.300	4.375	MS	2,207		11/15/2024	09/30/2028
743674-BD-4	PROTECTIVE LIFE CORPORATION SENIOR CORP_	0		1	1.G FE	1,995,180	96.9730	1,939,460	2,000,000	1,998,013		479			4.300	4.375	MS	21,739	86,000	08/16/2018	09/30/2028
744320-CC-7	PRUDENTIAL FINANCIAL INC SENIOR CORP_BND	0		1	1.G FE	1,300,000	97.3460	1,265,498	1,300,000	1,300,000					3.878	3.878	MS	13,164	50,414	03/22/2018	03/27/2028
747525-AU-7	QUALCOMMINC SENIOR CORP_BND			1	1.F FE	7,252,590	97.2610	6,808,270	7,000,000	7,110,791		(50,454)			3.250	2.478	MN	25,910	227,500	01/31/2022	05/20/2027
749685-AX-1	RPM INTERNATIONAL INC SENIOR CORP_BND	0		1	2.B FE	1,540,925	98.3050	1,474,575	1,500,000	1,519,199		(4,510)			4.550	4.188	MS	22,750	68,250	10/22/2019	03/01/2029
75884R-AX-1	REGENCY CENTERS LP SENIOR CORP_BND	0		1	2.A FE	998,370	97.5540	975,540	1,000,000	999,407		170			4.125	4.145	MS	12,146	41,250	02/28/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP SENIOR CORP_BND			1	2.A FE	2,997,090	91.6670	2,750,010	3,000,000	2,998,559		282			2.950	2.961	MS	26,058	88,500	08/13/2019	09/15/2029
76209P-AB-9	RGA GLOBAL FUNDING SECURED CORP BND 144A				1.E FE	31,887	91.3630	31,977	35,000	31,897		10			2.700	5.155	JJ	428		12/23/2024	01/18/2029
771196-BX-9	ROCHE HOLDINGS INC ROCHEHOLDINGSINC			2	1.C FE	6,390,000	82.9400	5,299,866	6,390,000	6,390,000					2.076	2.075	JD	6,633	132,656	12/06/2021	12/13/2031
775371-AU-1	ROHM AND HAAS COMPANY SENIOR CORP BND			1	2.B FE	239,998	110.1150	240,051	218,000	239,942		(57)			7.850	5.324	JJ	7,891		12/23/2024	07/15/2029
776743-AG-1	ROPER TECHNOLOGIES INC SENIOR CORP_BND			1	2.A FE	997,830	91.3580	913,580	1,000,000	998,910		213			2.950	2.975	MS	8,686	29,500	08/19/2019	09/15/2029
77775*-BV-2	ROSENTHAL & ROSENTHAL INC CORP_BND	0			2.B PL	400,000	99.5230	398,093	400,000	400,000					5.320	5.320	JJ	8,926	21,280	01/31/2019	01/31/2026
780153-AW-2	ROYAL CARIBBEAN CRUISES LTD SENIOR CORP_			1	3.A FE	937,250	94.8110	948,110	1,000,000	976,114		6,782			3.700	4.509	MS	10,894	37,000	07/19/2018	03/15/2028
78355H-KT-5	RYDER SYSTEM INC SENIOR CORP_BND	0		2	2.A FE	1,797,318	95.9730	1,727,514	1,800,000	1,798,799		530			2.850	2.882	MS	17,100	51,300	02/22/2022	03/01/2027
78355H-LC-1	RYDER SYSTEM INC SENIORCORPBND			2	2.A FE	61,702	99.6480	60,785	61,000	61,676		(26)			4.950	4.678	MS	1,258		10/07/2024	09/01/2029
78355H-LD-9	RYDER SYSTEM INC SENIOR CORP BND MTN			2	2.A FE	766,349	99.1180	765,191	772,000	766,463		114			4.900	5.065	JD	5,884		11/15/2024	12/01/2029
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC SENIOR CORP	0		1	2.A FE	2,500,000	96.7250	2,418,125	2,500,000	2,500,000					4.246	4.246	MN	17,692	106,150	04/26/2018	05/01/2028
79587J-2A-0	SAMMONS FINANCIAL GROUP GLOBAL SECURED C				1.E FE	120,024	99.2620	120,107	121,000	120,026		3			5.100	5.287	JD	360		12/23/2024	12/10/2029
80282K-BC-9	SANTANDER HOLDINGS USA INC SENIOR CORP_B	0		2	2.A FE	435,000	94.8370	412,541	435,000	435,000					2.490	2.490	JJ	5,265	10,832	01/03/2022	01/06/2028
806851-AH-4	SCHLUMBERGERHOLDINGSCORP SENIORCORPBND14			2	1.G FE	119,752	97.5040	119,930	123,000	119,761		10			4.300	4.982	MN	882		12/23/2024	05/01/2029
806851-AM-3	SCHLUMBERGERHOLDINGSCORP SENIORCORPBND14			2	1.G FE	383,658	100.3070	383,173	382,000	383,623		(35)			5.000	4.900	MN	2,441		11/15/2024	11/15/2029
808513-BW-4	CHARLES SCHWAB CORPORATION TH SENIOR CO	0		2	1.F FE	998,749	97.1270	971,270	1,000,000	999,466		225			3.300	3.325	AO	8,250	33,000	09/21/2021	04/01/2027
816851-BG-3	SEMPRA SENIOR CORP_BND			1	2.B FE	35,674	95.5910	35,369	37,000	35,761		87			3.400	4.576	FA	524		10/07/2024	02/01/2028
822905-AC-9	SHELL FINANCE US INC SHELLFINANCEUSINC				1.D FE	2,128,245	91.6670	1,833,340	2,000,000	2,125,955		(2,289)			4.125	3.399	MN	11,458	41,250	09/18/2024	05/11/2035
824348-BJ-4	SHERWIN-WILLIAMS COMPANY THE SENIOR COR			1	2.B FE	1,993,340	91.8160	1,836,320	2,000,000	1,996,661		664			2.950	2.989	FA	22,289	59,000	08/12/2019	08/15/2029
832248-BB-3	SMITHFIELD FOODS INC SENIOR CORP_BND 144			1	2.C FE	994,920	97.8160	978,160	1,000,000	997,517		509			5.200	5.266	AO	13,000	52,000	03/27/2019	04/01/2029
832696-AM-0	J M SMUCKER CO SENIOR CORP_BND	0		1	2.B FE	3,000,991	90.5630	2,716,890	3,000,000	3,000,826		(66)			4.250	4.247	MS	37,542	127,500	06/13/2019	03/15/2035
835495-AL-6	SONOCO PRODUCTS COMPANY SENIOR CORP_BND			2	2.C FE	4,441,631	90.0050	3,788,310	4,209,000	4,359,637		(27,555)			3.125	2.374	MN	21,922	131,531	12/09/2021	05/01/2030
835495-AP-7	SONOCO PRODUCTS COMPANY SENIOR CORP_BND			2	2.C FE	1,472,316	84.9600	1,253,160	1,475,000	1,473,032		247			2.850	2.871	FA	17,516	42,038	01/11/2022	02/01/2032
8447HB-AE-2	WELLS FARGO BANK NA SUB CORP_BND	0			1.F FE	704,438	101.4580	672,667	663,000	673,594		(3,137)			6.125	5.543	JJ	19,402	40,609	06/01/2011	01/09/2028
85205T-AG-5	SPIRITAROSYSTMS SENIOR CORP_BND	0		1	3.C FE	999,240	97.5920	975,920	1,000,000	999,874		83			3.850	3.859	JD	1,711	38,500	05/24/2016	06/15/2026
854502-AH-4	STANLEY BLACK & DECKER INC SENIOR CORP_B	0		1	2.A FE	2,997,780	97.6040	2,928,120	3,000,000	2,999,045		222			4.250	4.259	MN	16,292	127,500	10/30/2018	11/15/2028
854502-AL-5	STANLEY BLACK & DECKER INC SENIOR CORP_B	0		2	2.A FE	3,251,708	86.6740	3,206,938	3,700,000	3,387,698		52,784			2.300	4.118	MS	25,057	85,100	04/29/2022	03/15/2030
857477-BS-1	STATE STREET CORP STATESTREETCORP			2	1.F FE	4,395,000	95.0660	4,178,151	4,395,000	4,395,000					2.203	2.203	FA	38,729	96,822	02/02/2022	02/07/2028
863667-BE-0	STRYKER CORPORATION SENIORCORPBND			2	2.A FE	5,947	97.2950	5,838	6,000	5,949		2			4.250	4.452	MS	78		10/07/2024	09/11/2029
866680-AA-8	SUN COUNTRY AIRLINES HOLDINGS CORP_BND	0			1.G PL	525,620	91.7470	482,243	525,620	525,620					4.180	4.180	JD	976	22,005	06/11/2020	06/15/2029
87264A-BD-6	T-MOBILE USA INC SECURED CORP_BND			2	2.B FE	1,574,460	97.6960	1,465,440	1,500,000	1,532,609		(14,816)			3.750	2.687	AO	11,875	56,250	01/27/2022	04/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87264A-BV-6	T-MOBILE USA INC T-MOBILEUSAINC			2	2.B FE	14,928	93.3360	14,934	16,000	14,931		3			3.375	5.129	AO	114		12/23/2024	04/15/2029
87264A-CA-1	T-MOBILE USA INC T-MOBILEUSAINC			2	2.B FE	8,334	91.8340	8,265	9,000	8,377		43			2.050	4.451	FA	70		10/07/2024	02/15/2028
87264A-CQ-6	T-MOBILE USA INC SECURED CORP_BND			2	2.B FE	797,657	84.6720	677,376	800,000	798,249		217			2.700	2.734	MS	6,360	21,600	06/22/2022	03/15/2032
87264A-CS-2	T-MOBILE USA INC SECURED CORP_BND			2	2.B FE	15,283	90.0520	15,309	17,000	15,288		5			2.400	5.090	MS	120		12/23/2024	03/15/2029
875484-AJ-6	TANGER PROPERTIES LP SENIOR CORP_BND	0		1	2.C FE	996,050	96.7980	967,980	1,000,000	999,260		426			3.125	3.171	MS	10,417	31,250	08/01/2016	09/01/2026
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CO			1	2.B FE	8,508	106.3080	8,505	8,000	8,506		(2)			7.000	5.139	AO	118		12/23/2024	10/15/2028
88339W-AB-2	WILLIAMS COMPANIES INC SENIOR CORP BND			2	2.B FE	9,909	99.2600	9,926	10,000	9,909					4.900	5.141	MS	144		12/23/2024	03/15/2029
88732J-AJ-7	TIME WARNER CABLE LLC SECURED CORP_BND	0		1	2.C FE	212,782	96.6880	193,376	200,000	209,935		(532)			6.550	5.975	MN	2,183	13,100	10/10/2018	05/01/2037
891027-AS-3	GLOBE LIFE INC SENIOR CORP_BND	0		1	2.A FE	3,090,130	98.7330	2,961,990	3,000,000	3,037,870		(10,257)			4.550	4.147	MS	40,192	136,500	06/25/2019	09/15/2028
891906-AF-6	GLOBAL PAYMENTS INC SENIOR CORP_BND	0		1	2.C FE	997,560	97.7580	977,580	1,000,000	999,058		250			4.450	4.480	JD	3,708	44,500	05/09/2018	06/01/2028
89236T-MK-8	TOYOTA MOTOR CREDIT CORP SENIORCORPBND			1	1.E FE	29,142	98.7770	28,645	29,000	29,137		(5)			4.550	4.435	FA	520		10/07/2024	08/09/2029
89788M-AR-3	TRUIST FINANCIAL CORP TRUISTFINANCIALCOR			2	1.G FE	239,711	100.8830	240,102	238,000	239,708		(3)			5.435	5.236	JJ	5,641		12/23/2024	01/24/2030
902494-BC-6	TYSON FOODS INC SENIOR CORP_BND	0		1	2.B FE	1,996,660	96.9870	1,939,740	2,000,000	1,999,081		358			3.550	3.570	JD	5,719	71,000	05/23/2017	06/02/2027
902494-BK-8	TYSON FOODS INC SENIOR CORP_BND			1	2.B FE	1,111,028	97.1870	951,461	979,000	1,056,041		(18,609)			4.350	3.267	MS	14,196	42,587	12/21/2021	03/01/2029
902494-BK-8	TYSON FOODS INC SENIOR CORP_BND	0		1	2.B FE	999,820	97.1870	971,870	1,000,000	999,923		16			4.350	3.267	MS	14,500	43,500	02/13/2019	03/01/2029
90265E-AS-9	UDR INC SENIOR CORP_BND			2	2.A FE	2,077,080	81.4360	1,628,720	2,000,000	2,060,524		(5,452)			3.100	2.739	MN	10,333	62,000	11/10/2021	11/01/2034
904311-AA-5	UNDER ARMOUR INC SENIOR CORP_BND	0		1	3.C FE	1,002,820	96.5400	965,400	1,000,000	1,000,366		(336)			3.250	3.214	JD	1,444	32,500	10/11/2016	06/15/2026
907818-DU-9	UNION PACIFIC CORPORATION SENIOR CORP_BN	0		1	1.G FE	535,620	86.3790	431,895	500,000	530,173		(1,057)			4.750	4.274	JD	1,056	23,750	04/11/2019	12/15/2043
907818-EV-6	UNION PACIFIC CORPORATION SENIOR CORP_BN	0		1	1.G FE	1,996,980	89.7120	1,794,240	2,000,000	1,997,960		107			4.375	4.385	MS	26,979	87,500	06/06/2018	09/10/2038
911312-BM-7	UNITED PARCEL SERVICE INC SENIORCORPBND			2	1.F FE	88,898	96.1100	88,421	92,000	89,118		220			3.050	4.220	MN	359	1,403	10/07/2024	11/15/2027
91159H-HR-4	US BANCORP SENIOR CORP_BND	0		2	1.G FE	999,400	96.7740	967,740	1,000,000	999,844		64			3.150	3.157	AO	5,600	31,500	04/24/2017	04/27/2027
91159H-JC-5	US BANCORP USBANCORP			2	1.G FE	4,200,000	94.8130	3,982,146	4,200,000	4,200,000					2.215	2.215	JJ	39,796	93,030	01/20/2022	01/27/2028
91159H-JQ-4	US BANCORP USBANCORP			2	1.F FE	9,070	100.8260	9,074	9,000	9,070					5.384	5.169	JJ	213		12/23/2024	01/23/2030
91311Q-AC-9	UNITED UTILITIES PLC SENIOR CORP BND			1	2.A FE	239,249	105.3610	239,169	227,000	239,208		(41)			6.875	5.224	FA	5,896		12/23/2024	08/15/2028
91324P-DP-4	UNITEDHEALTH GROUP INC SENIOR CORP BND				1.F FE	10,602	96.7030	10,637	11,000	10,603		1			3.875	4.889	JD	19		12/23/2024	12/15/2028
91324P-DS-8	UNITEDHEALTH GROUP INC SENIOR CORP BND			1	1.F FE	24,746	91.9230	24,819	27,000	24,752		6			2.875	4.910	FA	293		12/23/2024	08/15/2029
91324P-DT-6	UNITEDHEALTH GROUP INC SENIOR CORP_BND	0		1	1.F FE	4,494,480	79.0880	3,558,960	4,500,000	4,495,599		206			3.500	3.508	FA	59,500	157,500	07/24/2019	08/15/2039
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP_BN	0		1	2.B FE	996,550	97.8580	978,580	1,000,000	999,327		377			3.400	3.441	MS	10,011	34,000	09/07/2016	09/15/2026
91913Y-AV-2	VALERO ENERGY CORPORATION SENIOR CORP BN			2	2.B FE	143,834	98.0080	144,072	147,000	143,846		12			4.350	5.041	JD	533		12/23/2024	06/01/2028
91914J-AA-0	VALERO ENERGY PARTNERS LP SENIOR CORP_BN	0		1	2.B FE	3,175,860	99.1610	2,974,830	3,000,000	3,045,589		(25,551)			4.375	3.450	JD	5,833	131,250	08/14/2019	12/15/2026
92277G-AU-1	VENTAS REALTY LP SENIOR CORP_BND			1	2.A FE	1,990,120	90.3340	1,806,680	2,000,000	1,994,805		940			3.000	3.056	JJ	27,667	60,000	08/12/2019	01/15/2030
92343V-CV-4	VERIZONCOMMUNICATIONSINC SENIOR CORP_BND			1	2.A FE	3,400,440	89.9350	2,698,050	3,000,000	3,294,749		(21,935)			4.272	3.208	JJ	59,096	128,160	11/06/2019	01/15/2036
92343V-EK-6	VERIZONCOMMUNICATIONSINC SENIOR CORP_BND	0		1	2.A FE	830,188	105.5280	653,218	619,000	710,954		(19,535)			6.800	3.109	MN	7,015	42,092	05/08/2018	05/01/2029
92345Y-AF-3	VERISK ANALYTICS INC SENIOR CORP_BND			1	2.B FE	558,150	96.8580	484,290	500,000	534,162		(8,153)			4.125	3.906	MS	6,073	20,625	12/22/2021	03/15/2029
92345Y-AF-3	VERISK ANALYTICS INC SENIOR CORP_BND	0		1	2.B FE	2,983,890	96.8580	2,905,740	3,000,000	2,992,438		1,613			4.125	3.906	MS	36,438	123,750	02/27/2019	03/15/2029
927804-GE-8	VIRGINIA ELECTRIC AND POWER CO SENIOR CO			2	1.F FE	4,225,641	83.6170	3,541,180	4,235,000	4,228,321		887			2.300	2.325	MN	12,446	97,405	11/15/2021	11/15/2031
92826C-AE-2	VISA INC SENIOR CORP_BND	0		1	1.D FE	3,088,740	92.3890	2,771,670	3,000,000	3,062,582		(4,766)			4.150	3.905	JD	5,879	124,500	12/13/2018	12/14/2035
928563-AK-1	VMWARE LLC SENIOR CORP_BND			2	2.B FE	1,937,200	89.7190	1,794,380	2,000,000	1,964,778		9,220			1.800	2.310	FA	13,600	36,000	12/08/2021	08/15/2028
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO			1	1.G FE	117,986	97.4240	117,883	121,000	118,066		80			4.750	5.454	MN	766		11/15/2024	11/13/2028
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO			2	1.G FE	5,444	90.2790	5,417	6,000	5,482		38			1.625	4.854	MN	10	49	10/07/2024	11/24/2027
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO			2	1.G FE	75,219	96.3030	75,116	78,000	75,285		66			4.600	5.495	JD	229	1,794	11/15/2024	06/08/2029
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FI SENIORCOR			2	1.G FE	79,443	97.5780	78,062	80,000	79,470		27			4.950	5.112	FA	1,496		10/07/2024	08/15/2029
929160-AT-6	VULCAN MATERIALS COMPANY SENIOR CORP_BND	0		1	2.B FE	1,035,400	98.3050	983,050	1,000,000	1,008,230		(4,216)			3.900	3.458	AO	9,750	39,000	06/12/2017	04/01/2027
929160-BB-4	VULCAN MATERIALS COMPANY SENIOR CORP BND			2	2.B FE	40,748	99.6800	40,869	41,000	40,749		1			4.950	5.091	JD	231		12/23/2024	12/01/2029
92936U-AE-9	WP CAREY INC SENIOR CORP_BND	0		1	2.A FE	997,540	98.8690	988,690	1,000,000	999,499		270			4.250	4.280	AO	10,625	42,500	09/09/2016	10/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92936U-AF-6	WP CAREY INC SENIOR CORP_BND	0		1	2.A FE	1,977,520	95.0560	1,901,120	2,000,000	1,988,811		2,207			3.850	3.986	JJ	35,506	77,000	06/10/2019	07/15/2029
92940P-AD-6	WRKCO INC WRKCOINC			1	2.B FE	191,624	99.3580	191,761	193,000	191,662		38			4.900	5.084	MS	2,785		11/15/2024	03/15/2029
92940P-AE-4	WRKCO INC SENIOR CORP_BND			2	2.B FE	3,393,533	96.4470	2,986,964	3,097,000	3,251,794		(47,598)			3.900	2.251	JD	10,065	118,892	11/15/2024	06/01/2028
931142-DK-6	WALMART INC SENIOR CORP_BND	0		2	1.C FE	2,265,710	90.6010	1,812,020	2,000,000	2,207,021		(7,638)			4.750	3.948	AO	23,486	95,000	11/10/2016	10/02/2043
94106L-BS-7	WASTE MANAGEMENT INC SENIOR CORP_BND	0		2	1.G FE	2,203,690	94.5030	2,085,681	2,207,000	2,204,396		300			4.150	4.169	AO	19,336	91,591	04/28/2022	04/15/2032
94106L-BZ-1	WASTE MANAGEMENT INC WASTEMANAGEMENTINC			2	1.G FE	1,551,087	96.3610	1,552,376	1,611,000	1,552,670		1,584			3.875	4.873	JJ	28,785		11/15/2024	01/15/2029
95000U-2G-7	WELLS FARGO & COMPANY SENIOR CORP_BND			2	2.A FE	3,113,670	90.2020	2,706,060	3,000,000	3,071,505		(13,821)			2.879	2.354	AO	14,635	86,370	11/10/2021	10/30/2030
95000U-3J-0	WELLS FARGO & COMPANY WELLSFARGO&COMPANY			2	1.E FE	239,461	100.2850	239,681	239,000	239,462					5.198	5.144	JJ	5,452		12/23/2024	01/23/2030
95040Q-AJ-3	WELLTOWER OP LLC SENIOR CORP_BND			1	2.A FE	1,996,320	91.0500	1,821,000	2,000,000	1,998,051		352			3.100	3.121	JJ	28,589	62,000	08/08/2019	01/15/2030
96145D-AH-8	WRKCO INC SENIOR CORP_BND	0		1	2.B FE	996,309	96.9410	969,410	1,000,000	998,550		416			4.000	4.049	MS	11,778	40,000	02/20/2019	03/15/2028
962166-BX-1	WEYERHAEUSER COMPANY SENIOR CORP_BND	0		1	2.B FE	2,983,860	95.3910	2,861,730	3,000,000	2,991,727		1,507			4.000	4.063	MN	15,333	120,000	02/22/2019	11/15/2029
980745-F@-7	WOODWARD INC CORP_BND	0			2.B	1,000,000	99.3000	993,000	1,000,000	1,000,000					4.270	4.270	MN	3,677	42,700	05/31/2018	05/30/2025
98419M-AJ-9	XYLEM INC SENIOR CORP_BND			2	2.B FE	4,173,080	97.4730	3,898,920	4,000,000	4,062,844		(38,840)			3.250	2.228	MN	21,667	130,000	02/03/2022	11/01/2026
G8090*-AA-5	MESTAMO MARINE LTD CORP_BND	0			2.C	1,000,000	89.8940	898,937	1,000,000	1,000,000					3.730	3.730	MS	12,433	37,300	02/27/2020	03/01/2030
PPGLB9-R1-3	ASIFFUNDINGILLC ASIFFUNDINGILLC				2.A Z	2,500,000	0.0000	2,500,000	2,500,000	2,500,000					6.927	7.803	MON	3,367	810	12/23/2024	07/26/2028
008474-C#-3	AGNICO EAGLE MINES LTD CORP_BND	0	A		2.A FE	1,000,000	99.4380	994,380	1,000,000	1,000,000					4.420	4.420	JD	246	44,200	06/29/2017	06/29/2025
015644-A#-4	ALGOMA CENTRAL CORP CORP_BND	0	A		2.B PL	2,000,000	91.3270	1,826,537	2,000,000	2,000,000					3.370	3.370	JD	3,932	67,508	12/10/2020	12/10/2027
01626P-AM-8	ALIMENTATION COUCHE-TARD INC SENIOR CORP		A	1	2.A FE	1,897,684	90.1430	1,676,660	1,860,000	1,884,232		(4,646)			2.950	2.660	JJ	23,777	54,870	01/07/2022	01/25/2030
06368F-AE-9	BANK OF MONTREAL SENIOR CORP_BND	0	A		1.F FE	4,237,753	99.9160	4,236,438	4,240,000	4,239,981		760			1.500	1.518	JJ	30,210	63,600	01/05/2022	01/10/2025
06368F-AJ-8	BANK OF MONTREAL SENIOR CORP_BND		A	1	1.F FE	4,435,710	95.9870	4,266,622	4,445,000	4,440,786		1,847			2.650	2.695	MS	36,974	117,793	03/03/2022	03/08/2027
06417X-AD-3	BANKOFNOVASCOTIA SENIOR CORP_BND		A	1	1.F FE	6,397,184	94.5110	6,048,704	6,400,000	6,398,823		547			1.950	1.959	FA	51,653	124,800	01/03/2022	02/02/2027
124900-AB-7	CCL INDUSTRIES INC SENIOR CORP_BND 144A	0	A	1	2.B FE	995,070	97.1880	971,880	1,000,000	999,021		535			3.250	3.308	AO	8,125	32,500	09/15/2016	10/01/2026
136375-BZ-4	CANADIAN NATIONAL RAILWAY COMP SENIOR CO	0	A	1	1.F FE	2,048,395	85.8920	1,533,172	1,785,000	2,005,796		(8,393)			4.500	3.575	MN	12,049	80,325	06/28/2019	11/07/2043
13645R-AY-0	CANADIAN PACIFIC RAILWAY COMPA SENIOR CO	0	A	1	2.A FE	1,998,160	97.3210	1,946,420	2,000,000	1,999,304		187			4.000	4.011	JD	6,667	80,000	05/14/2018	06/01/2028
29250N-AZ-8	ENBRIDGE INC SENIORCORPBND		A	2	2.A FE	239,544	91.5460	239,851	262,000	239,601		57			3.125	5.130	MN	1,046		12/23/2024	11/15/2029
29250N-CB-9	ENBRIDGE INC SENIOR CORP BND		A	2	2.A FE	114,288	101.0170	114,149	113,000	114,259		(29)			5.300	5.001	AO	1,431		11/15/2024	04/05/2029
559222-BA-1	MAGNA INTERNATIONAL INC SENIOR CORP BND		A	2	1.G FE	386,296	100.4860	385,866	384,000	386,248		(48)			5.050	4.891	MS	5,764		11/15/2024	03/14/2029
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND		A	1	2.B FE	52,284	96.9850	52,372	54,000	52,289		5			4.200	5.036	AO	567		12/23/2024	04/01/2029
716442-AH-1	SUNCOR ENERGY INC SENIOR CORP_BND	0	A	1	2.A FE	1,141,720	94.6250	946,250	1,000,000	1,094,718		(9,128)			5.350	4.028	JJ	24,669	53,500	05/07/2019	07/15/2033
775109-BF-7	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	0	A	1	2.C FE	983,540	96.5590	965,590	1,000,000	996,534		1,772			2.900	3.092	MN	3,706	29,000	11/01/2016	11/15/2026
775109-CG-4	ROGERS COMMUNICATIONS INC SENIOR CORP_BN	0	A	1	2.C FE	1,619,895	96.6080	1,565,050	1,620,000	1,619,960		17			3.200	3.201	MS	15,264	51,840	07/25/2023	03/15/2027
78016E-YV-3	ROYAL BANK OF CANADA SENIOR CORP_BND		A	1	1.E FE	3,162,911	94.9470	3,005,073	3,165,000	3,164,115		417			2.050	2.064	JJ	28,837	64,883	01/12/2022	01/21/2027
867229-AD-8	SUNCOR ENERGY INC SENIOR CORP_BND	0	A	1	2.A FE	2,128,171	103.2950	1,962,605	1,900,000	2,060,814		(12,360)			5.950	4.864	JD	9,421	113,050	11/02/2018	12/01/2034
87971M-BD-4	TELUS CORPORATION SENIOR CORP_BND	0	A	1	2.B FE	991,890	95.7690	957,690	1,000,000	998,139		838			2.800	2.891	FA	10,500	28,000	09/14/2016	02/16/2027
87971M-BF-9	TELUS CORPORATION SENIORCORPBND		A	2	2.B FE	4,881	96.9700	4,849	5,000	4,890		9			3.700	4.576	MS	54		10/07/2024	09/15/2027
87971M-BW-2	TELUS CORPORATION SENIOR CORP_BND	0	A	2	2.B FE	2,184,712	88.1940	1,932,331	2,191,000	2,186,190		565			3.400	3.434	MN	9,933	74,494	02/23/2022	05/13/2032
884903-BV-6	THOMSON REUTERS CORPORATION SENIOR CORP_	0	A	1	2.A FE	995,700	98.1840	981,840	1,000,000	999,323		474			3.350	3.401	MN	4,281	33,500	05/02/2016	05/15/2026
89114T-ZN-5	TORONTO-DOMINIONBANK/THE SENIOR CORP_BND		A	1	1.F FE	4,235,378	94.5820	4,010,277	4,240,000	4,238,068		923			1.950	1.973	JJ	38,814	82,680	01/05/2022	01/12/2027
89114T-ZT-2	TORONTO-DOMINIONBANK/THE SENIOR CORP_BND	0	A	1	1.F FE	3,373,274	95.9200	3,242,096	3,380,000	3,376,936		1,337			2.800	2.843	MS	29,181	94,640	03/07/2022	03/10/2027
89352H-AB-5	TRANSCANADA PIPELINES LTD SENIOR CORP_BN	0	A	1	2.B FE	2,275,960	100.8510	2,017,020	2,000,000	2,206,283		(13,750)			5.850	4.658	MS	34,450	117,000	05/09/2019	03/15/2036
941053-AJ-9	WASTE CONNECTIONS INC SENIORCORPBND		A	2	2.A FE	95,270	94.5010	93,556	99,000	95,444		174			3.500	4.420	MN	578	1,733	10/07/2024	05/01/2029
00084D-AW-0	ABN AMRO BANK NV SRBN CORP_BND 144A		D	2	2.A FE	5,300,000	90.0810	4,774,293	5,300,000	5,300,000					2.470	2.470	JD	6,546	130,910	12/06/2021	12/13/2029
00131L-AF-2	AIA GROUP LTD SENIOR CORP_BND 144A	0	D	1	1.E FE	2,990,640	97.1690	2,915,070	3,000,000	2,996,537		976			3.900	3.938	AO	27,625	117,000	03/27/2018	04/06/2028
00203Q-AE-7	AP MOELLER - MAERSK A/S SENIOR CORP BND		D	2	2.A FE	479,308	97.8960	479,690	490,000	479,338		30			4.500	5.050	JD	674		12/23/2024	06/20/2029
00205G-AD-9	APA INFRASTRUCTURE LTD SENIOR CORP_BND 1	0	D	1	2.B FE	993,050	98.3880	983,880	1,000,000	997,979		738			4.250	4.335	JJ	19,597	42,500	03/16/2017	07/15/2027
00774M-AX-3	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B		D	2	2.A FE	2,140,908	87.1320	1,829,772	2,100,000	2,129,362		(3,800)			3.300	3.072	JJ	29,068	69,300	11/10/2021	01/30/2032
00774M-AY-1	AERCAP IRELAND CAPITAL DAC SENIOR CORP_B	0	D	2	2.A FE	563,358	85.1620	472,649	555,000	561,447		(641)			3.400	3.244	AO	3,250	18,870	11/19/2021	10/29/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-BL-8	AERCAP IRELAND CAPITAL DAC SENIORCORPBND		D	2	2.A FE	92,282	97.7990	90,953	93,000	92,314		32			4.625	4.802	MS	1,326		10/07/2024	09/10/2029
00913R-AD-8	AIR LIQUIDE FINANCE SA SENIOR CORP_BND 1	0	D	1	1.F FE	498,110	96.4660	482,330	500,000	499,636		202			2.500	2.543	MS	3,264	12,500	09/22/2016	09/27/2026
01273P-AB-8	ALBEMARLE WODGINA PTY LTD SENIOR CORP_BN	0	D	1	2.C FE	997,313	88.3130	883,130	1,000,000	998,506		277			3.450	3.484	MN	4,408	34,500	07/23/2020	11/15/2029
01609W-AU-6	ALIBABA GROUP HOLDING LTD SENIOR CORP_BN	0	D	1	1.E FE	1,044,120	85.5350	855,350	1,000,000	1,033,608		(2,101)			4.000	3.661	JD	2,778	40,000	07/24/2019	12/06/2037
02364W-BH-7	AMERICA MOVIL SAB DE CV SENIOR CORP_BND		D	2	1.G FE	5,375,450	94.0410	4,702,050	5,000,000	5,224,175		(51,891)			3.625	2.458	AO	34,740	181,250	01/03/2022	04/22/2029
034863-AR-1	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	0	D	1	2.B FE	770,498	99.1780	743,835	750,000	756,557		(2,687)			4.750	4.342	AO	8,016	35,625	04/05/2019	04/10/2027
034863-AT-7	ANGLO AMERICAN CAPITAL PLC SENIORCORPBND		D	1	2.B FE	93,825	97.2720	93,381	96,000	93,987		163			4.000	4.839	MS	1,173		10/07/2024	09/11/2027
034863-AU-4	ANGLO AMERICAN CAPITAL PLC SENIOR CORP_B	0	D	1	2.B FE	1,964,680	98.0310	1,960,620	2,000,000	1,985,708		4,039			4.500	4.743	MS	26,500	90,000	03/07/2019	03/15/2028
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC SENIOR CORP B		D	2	2.B FE	311,431	91.4640	311,892	341,000	312,070		639			2.250	5.150	MS	2,217		12/23/2024	03/17/2028
03718N-AA-4	ANTOFAGASTA PLC SENIOR CORP_BND 144A	0	D	2	2.B FE	3,830,125	83.9030	3,356,120	4,000,000	3,884,643		18,049			2.375	2.920	AO	20,319	95,000	11/23/2021	10/14/2030
03835V-AG-1	APTIVSWISSHOLDINGSLTD APTIVPLC	0	D	1	2.B FE	1,997,580	97.0310	1,940,620	2,000,000	1,998,856		243			4.350	4.365	MS	25,617	87,000	02/28/2019	03/15/2029
05523R-AJ-6	BAE SYSTEMS PLC SENIOR CORP BND 144A		D	2	2.A FE	14,021	100.2220	14,031	14,000	14,021					5.125	5.084	MS	189		12/23/2024	03/26/2029
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC SENIOR COR		D	2	2.A FE	7,952	98.3890	7,871	8,000	7,955		3			4.448	4.636	MS	104		10/07/2024	03/16/2028
055451-BC-1	BHP BILLITON FINANCE USA LTD SENIOR CO		D	2	1.F FE	10,274	100.9200	10,092	10,000	10,259		(15)			5.100	4.317	MS	160		10/07/2024	09/08/2028
05578A-AV-0	BPCESA SRP CORP_BND 144A	0	D		1.E FE	3,070,575	99.8960	3,076,797	3,080,000	3,079,884		3,194			1.625	1.730	JJ	23,218	50,050	01/10/2022	01/14/2025
05583J-AC-6	BPCESA SRBN CORP_BND 144A		D		2.A FE	4,237,600	95.5430	3,821,720	4,000,000	4,118,339		(40,226)			3.500	2.405	AO	26,444	140,000	12/15/2021	10/23/2027
05600L-AC-0	BMW FINANCE NV SENIOR CORP_BND 144A		D	2	1.F FE	5,262,850	90.5250	4,526,250	5,000,000	5,159,939		(34,607)			2.850	2.081	FA	54,229	142,500	12/15/2021	08/14/2029
05964H-AM-7	BANCO SANTANDER SA SRBN CORP_BND		D		1.G FE	4,310,040	87.0750	3,657,150	4,200,000	4,276,282		(11,120)			2.958	2.640	MS	33,130	124,236	11/10/2021	03/25/2031
06279J-AB-5	BANK OF IRELAND GROUP PLC SENIOR CORP_BN	0	D	2	2.A FE	3,684,038	95.0880	3,565,800	3,750,000	3,717,601		11,288			2.029	2.356	MS	19,233	76,088	12/15/2021	09/30/2027
06407E-AE-5	BANK OF NEW ZEALAND SENIOR CORP_BND 144A		D		1.E FE	5,250,000	95.2120	4,998,630	5,250,000	5,250,000					2.285	2.285	JJ	51,317	119,963	01/20/2022	01/27/2027
067316-AD-1	BACARDI LTD SENIOR CORP_BND 144A	0	D	1	2.C FE	996,270	96.5400	965,400	1,000,000	999,357		403			2.750	2.793	JJ	12,681	27,500	07/07/2016	07/15/2026
06738E-BD-6	BARCLAYS PLC BARCLAYSPLC		D	2	2.A FE	359,301	99.0380	359,508	363,000	359,312		11			4.972	5.233	MN	2,256		12/23/2024	05/16/2029
06738E-BU-8	BARCLAYS PLC SENIOR CORP_BND		D	2	2.A FE	2,115,000	95.1170	2,011,725	2,115,000	2,115,000					2.279	2.279	MN	4,954	48,201	11/17/2021	11/24/2027
06738E-CD-5	BARCLAYS PLC BARCLAYSPLC		D	2	2.A FE	87,929	105.9960	86,917	82,000	87,514		(415)			7.385	4.819	MN	992	3,028	10/07/2024	11/02/2028
09659W-2D-5	BNPPARIBASSA SENIOR CORP_BND 144A	0	D		1.G FE	2,071,560	99.9750	1,999,500	2,000,000	2,000,550		(24,594)			3.375	2.125	JJ	32,250	67,500	01/18/2022	01/09/2025
09659W-2F-0	BNPPARIBASSA SENIOR CORP BND 144A MTN		D		1.G FE	24,246	97.1830	24,296	25,000	24,249		3			4.400	5.322	FA	419		12/23/2024	08/14/2028
09659W-2P-8	BNPPARIBASSA BNPPARIBASSA		D	2	1.G FE	2,142,882	84.9870	1,784,727	2,100,000	2,129,820		(4,299)			2.871	2.625	AO	12,058	60,291	11/10/2021	04/19/2032
09659W-2R-4	BNPPARIBASSA BNPPARIBASSA		D	2	1.G FE	413,144	89.5390	413,670	462,000	413,274		130			2.159	4.682	MS	2,937		12/23/2024	09/15/2029
09659W-2T-0	BNPPARIBASSA BNPPARIBASSA	0	D	2	1.G FE	2,425,000	95.0480	2,304,914	2,425,000	2,425,000					2.591	2.591	JJ	28,100	62,832	01/12/2022	01/20/2028
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO		D	2	2.B FE	1,254,275	91.9750	1,250,860	1,360,000	1,256,585		2,310			3.250	5.036	MN	6,507	1,544	12/23/2024	11/08/2029
12563U-AB-3	CK HUTCHISON INTERNATIONAL 17 SENIOR CO	0	D		1.F FE	998,150	97.4080	974,080	1,000,000	999,526		198			3.500	3.522	AO	8,361	35,000	04/28/2017	04/05/2027
151191-BJ-1	CELULOSA ARAUCO Y CONSTITUCION SENIOR CO	0	D	2	2.C FE	486,920	92.8600	424,370	457,000	476,195		(3,614)			4.200	3.253	JJ	8,104	19,194	12/03/2021	01/29/2030
192714-AD-5	COLBUN SA SENIOR CORP_BND 144A		D	2	2.B FE	4,248,300	89.0980	3,742,116	4,200,000	4,231,310		(5,800)			3.150	2.987	MS	42,263	132,300	12/14/2021	03/06/2030
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA SRSUB COR	0	D		1.G FE	3,222,343	85.2160	2,769,520	3,250,000	3,230,888		2,790			2.688	2.792	MS	26,693	87,360	11/10/2021	03/11/2031
202712-BS-3	COMMONWEALTH BANK OF AUSTRALIA SUB CORP_	0	D		1.G FE	1,240,000	89.3480	1,107,915	1,240,000	1,240,000					3.784	3.784	MS	13,946	46,922	03/03/2022	03/14/2032
2027A0-KK-4	COMMONWEALTH BANK OF AUSTRALIA SENIOR CO	0	D		1.D FE	2,223,000	95.8500	2,130,746	2,223,000	2,223,000					2.552	2.552	MS	16,862	56,731	03/03/2022	03/14/2027
22530E-AA-0	CREDICORP LTD SENIOR CORP_BND 144A	0	D	2	2.C FE	3,819,000	98.7980	3,754,324	3,800,000	3,801,855		(5,963)			2.750	2.588	JD	4,064	104,500	01/19/2022	06/17/2025
22534P-AB-9	CREDITAGRICOLESA SENIOR CORP_BND 144A	0	D		1.E FE	8,480,000	94.5640	8,019,027	8,480,000	8,480,000					2.015	2.015	JJ	80,690	170,872	01/04/2022	01/11/2027
225401-AC-2	UBS GROUP AG UBSGROUPAG		D	2	1.G FE	195,328	97.7750	194,572	199,000	195,426		98			4.282	4.928	JJ	4,071		12/23/2024	01/09/2028
225401-AP-3	UBS GROUP AG SENIOR CORP_BND 144A	0	D	2	1.G FE	2,219,160	94.4880	1,889,760	2,000,000	2,143,097		(25,032)			4.194	2.722	AO	20,970	83,880	11/10/2021	04/01/2031
23291K-AJ-4	DH EUROPE FINANCE II SARL SENIOR CORP_BN		D	1	1.G FE	3,992,360	77.9000	3,116,000	4,000,000	3,993,899		314			3.250	3.263	MN	16,611	130,000	10/29/2019	11/15/2039
23636A-AR-2	DANSKEBANKA/S SRBN CORP_BND 144A		D		1.G FE	42,512	97.5210	41,934	43,000	42,542		31			4.375	4.713	JD	99	941	10/07/2024	06/12/2028
23636A-AZ-4	DANSKEBANKA/S SRBN CORP_BND 144A	0	D	2	1.G FE	1,051,288	97.6780	1,063,713	1,089,000	1,074,688		8,180			1.621	2.418	MS	5,394	17,653	01/26/2022	09/11/2026
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO		D	1	2.A FE	3,154,890	97.7100	2,931,300	3,000,000	3,061,246		(32,855)			3.600	2.725	JJ	48,600	54,000	01/28/2022	01/19/2027
25156P-BA-0	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CO	0	D	1	2.A FE	998,750	97.7100	977,100	1,000,000	999,706		136			3.600	2.725	JJ	16,200	90,000	01/09/2017	01/19/2027
26874R-AE-8	ENI SPA SENIOR CORP_BND 144A	0	D	1	1.G FE	3,114,930	99.2510	2,977,530	3,000,000	3,050,603		(12,392)			4.750	4.252	MS	43,146	142,500	04/09/2019	09/12/2028
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV SENIOR COR	0	D	1	2.A FE	989,900	97.1730	971,730	1,000,000	997,225		1,086			3.625	3.747	MN	3,625	36,250	05/22/2017	05/25/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278G-AF-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR		D	1	2.A FE	3,108,075	95.2490	2,762,221	2,900,000	3,011,729		(32,625)			3.500	2.268	AO	23,965	101,500	12/21/2021	04/06/2028
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV SENIORCORP		D	2	2.A FE	604,903	99.8730	602,234	603,000	604,841		(62)			5.125	5.040	JD	429	12,377	12/23/2024	06/26/2029
29359U-AB-5	ENSTAR GROUP LTD SENIOR CORP_BND		D	1	2.B FE	996,100	98.2660	982,660	1,000,000	998,043		387			4.950	5.000	JD	4,125	49,500	05/23/2019	06/01/2029
30217A-AB-9	EXPERIAN FINANCE PLC SENIOR CORP_BND 144		D	1	1.G FE	2,997,570	97.1680	2,915,040	3,000,000	2,998,885		245			4.250	4.260	FA	53,125	127,500	01/24/2019	02/01/2029
40049J-BB-2	GRUPO TELEVISA SAB SENIOR CORP_BND		D	1	2.C FE	2,044,120	98.3360	1,966,720	2,000,000	2,005,859		(6,651)			4.625	4.269	JJ	38,799	92,500	07/19/2018	01/30/2026
404280-CX-5	HSBCHOLDINGSPLC HSBCHOLDINGSPLC		D	2	1.G FE	1,985,000	95.1900	1,889,522	1,985,000	1,985,000					2.251	2.251	MN	4,841	44,682	11/15/2021	11/22/2027
438127-AB-8	HONDA MOTOR CO LTD SENIOR CORP_BND		D	2	1.G FE	5,557,000	95.5630	5,310,436	5,557,000	5,557,000					2.534	2.534	MS	43,418	140,814	03/03/2022	03/10/2027
449276-AC-8	IBM INTERNATIONAL CAPITAL PTE SENIOR COR		D	2	1.G FE	96,847	99.1050	95,141	96,000	96,808		(39)			4.600	4.369	FA	1,791		10/07/2024	02/05/2029
44962L-AF-4	IHS MARKIT LTD SENIOR CORP_BND		D	1	1.G FE	999,510	95.7000	957,000	1,000,000	999,804		49			4.750	4.756	FA	19,792	47,500	07/20/2018	08/01/2028
44962L-AJ-6	IHS MARKIT LTD SENIOR CORP_BND		D	1	1.G FE	497,110	92.3110	461,555	500,000	498,610		286			4.250	4.321	MN	3,542	21,250	04/03/2019	05/01/2029
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND				1.F PL	320,786	93.8080	300,922	320,786	320,786					3.870	3.889	MJSD	379	12,414	09/20/2019	05/20/2033
456837-AM-5	ING GROEP NV SENIOR CORP BND		D		1.G FE	8,823	98.1470	8,833	9,000	8,824		1			4.550	5.128	AO	101		12/23/2024	10/02/2028
456837-AW-3	ING GROEP NV INGGROEPNV		D	2	1.G FE	4,101,720	86.0460	3,441,840	4,000,000	4,070,345		(10,306)			2.727	2.422	AO	27,270	109,080	11/10/2021	04/01/2032
46128M-AJ-0	INVERSIONES CMPC SA SENIOR CORP_BND 144A		D	1	2.B FE	996,390	98.0520	980,520	1,000,000	999,042		395			4.375	4.420	AO	10,573	43,750	03/30/2017	04/04/2027
46132F-AD-2	INVESCO FINANCE PLC SENIOR CORP_BND		D	1	2.A FE	891,950	98.9540	860,900	870,000	872,694		(2,505)			3.750	3.444	JJ	15,044	32,625	03/07/2016	01/15/2026
50220P-AC-7	LSEGA FINANCING PLC SENIOR CORP_BND 144A		D	2	1.G FE	6,930,560	91.3070	6,391,490	7,000,000	6,962,874		10,864			2.000	2.169	AO	33,056	140,000	12/16/2021	04/06/2028
50220P-AD-5	LSEGA FINANCING PLC SENIOR CORP_BND 144A		D	2	1.G FE	3,032,640	85.2780	2,558,340	3,000,000	3,022,294		(3,400)			2.500	2.367	AO	17,708	75,000	11/10/2021	04/06/2031
539439-AR-0	LLOYDS BANKING GROUP PLC SENIORCORPBND		D		1.G FE	120,160	97.6720	120,137	123,000	120,172		12			4.375	5.156	MS	1,480		12/23/2024	03/22/2028
55608J-AP-3	MACQUARIE GROUP LTD MACQUARIEGROUPLTD		D	2	1.F FE	239,815	99.2330	240,144	242,000	239,822		7			5.033	5.238	JJ	5,616		12/23/2024	01/15/2030
606822-CC-6	MITSUBISHIUFJFINANCIALGROUP SENIOR CORP_		D	2	1.G FE	5,945,000	95.1420	5,656,192	5,945,000	5,945,000					2.341	2.341	JJ	62,628	139,172	01/11/2022	01/19/2028
60687Y-AT-6	MIZUHOFINANCIALGROUPINC MIZUHOFINANCIALG		D	2	1.G FE	55,712	97.2280	55,420	57,000	55,732		19			4.254	4.787	MS	741		12/23/2024	09/11/2029
62954H-AJ-7	NXP BV SENIOR CORP_BND		D	2	2.A FE	788,208	84.1840	660,844	785,000	787,388		(326)			2.650	2.600	FA	7,859	20,803	05/12/2022	02/15/2032
62954H-AY-4	NXP BV SENIOR CORP_BND		D	2	2.A FE	2,086,873	91.8530	1,837,060	2,000,000	2,059,410		(10,737)			3.400	2.770	MN	11,333	68,000	05/12/2022	05/01/2030
632525-BB-6	NATIONAL AUSTRALIA BANK LTD SUB CORP_BND		D	2	1.G FE	685,000	86.0320	589,319	685,000	685,000					3.347	3.347	JJ	10,763	22,927	01/04/2022	01/12/2037
6325C0-EB-3	NATIONAL AUSTRALIA BANK LTD SENIOR CORP_		D		1.D FE	4,240,000	94.8230	4,020,495	4,240,000	4,240,000					1.887	1.887	JJ	37,560	80,009	01/04/2022	01/12/2027
63861V-AF-4	NATIONWIDE BUILDING SOCIETY NATIONWIDEBU		D	2	1.G FE	4,362,000	95.6740	4,173,300	4,362,000	4,362,000					2.972	2.972	FA	48,614	129,639	02/09/2022	02/16/2028
63861V-AK-3	NATIONWIDE BUILDING SOCIETY NATIONWIDEBU		D		1.E FE	97,879	100.0900	96,086	96,000	97,802		(76)			5.127	4.666	JJ	2,078		10/07/2024	07/29/2029
63906Y-AD-0	NATWEST MARKETS PLC SENIOR CORP_BND 144A		D		1.E FE	4,937,054	94.8700	4,743,500	5,000,000	4,976,824		12,954			1.600	1.871	MS	20,444	80,000	11/10/2021	09/29/2026
65535H-AZ-2	NOMURA HOLDINGS INC SENIOR CORP_BND		D		2.A FE	2,120,000	94.8190	2,010,163	2,120,000	2,120,000					2.329	2.329	JJ	21,807	49,375	01/04/2022	01/22/2027
65535H-BB-4	NOMURA HOLDINGS INC SENIOR CORP_BND		D		2.A FE	2,120,000	90.8100	1,925,172	2,120,000	2,120,000					2.710	2.710	JJ	25,375	57,452	01/04/2022	01/22/2029
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND		D		3.C PL	318,792	96.4930	391,385	405,608	318,792		(9,513)			4.750	8.387	MON		19,266	07/01/2020	01/22/2029
686330-AS-0	ORIX CORPORATION SENIOR CORP BND		D		1.G FE	772,212	98.3420	771,985	785,000	772,508		296			4.650	5.034	MS	11,255		11/15/2024	09/10/2029
716973-AC-6	PFIZER INVESTMENT ENTERPRISES SENIOR COR		D	2	1.F FE	44,290	99.1210	43,613	44,000	44,274		(16)			4.450	4.246	MN	228	979	10/07/2024	05/19/2028
74977R-DK-7	COOPERATIEVERABOBANKUA SRBN CORP_BND 144		D	2	1.G FE	1,901,100	95.7410	1,914,820	2,000,000	1,956,611		19,544			1.106	2.145	FA	7,803	22,120	02/04/2022	02/24/2027
74977R-DL-5	COOPERATIEVERABOBANKUA SRBN CORP_BND 144		D	2	1.G FE	7,440,000	94.7020	7,045,829	7,440,000	7,440,000					1.980	1.980	JD	6,547	147,312	12/08/2021	12/15/2027
74977R-DR-2	COOPERATIEVERABOBANKUA COOPERATIEVERABOB		D	2	1.G FE	43,034	98.9840	42,563	43,000	43,033		(1)			4.655	4.623	FA	717		10/07/2024	08/22/2028
75625Q-AE-9	RECKITT BENCKISER TREASURY SER SENIOR CO		D	1	1.G FE	5,990,040	95.7540	5,745,240	6,000,000	5,997,011		1,141			3.000	3.021	JD	2,500	180,000	06/17/2019	06/26/2027
759470-AX-5	RELIANCE INDUSTRIES LTD SENIOR CORP_BND		D	1	2.B FE	1,911,120	96.6130	1,932,260	2,000,000	1,969,714		9,575			3.667	4.225	MN	6,315	73,340	02/08/2018	11/30/2027
767201-AL-0	RIO TINTO FINANCE USA LTD SENIOR CORP_		D	1	1.F FE	1,097,030	96.2450	962,450	1,000,000	1,071,738		(3,035)			5.200	4.559	MN	8,522	52,000	10/31/2014	11/02/2040
78448T-AG-7	SMBC AVIATION CAPITAL FINANCE SENIOR COR		D	2	2.A FE	4,873,364	94.7690	4,738,450	5,000,000	4,950,118		26,955			1.900	2.474	AO	20,056	95,000	02/03/2022	10/15/2026
78448T-AL-6	SMBC AVIATION CAPITAL FINANCE SENIOR COR		D	2	2.A FE	92,500	100.3030	91,276	91,000	92,428		(72)			5.300	4.874	AO	1,179		10/07/2024	04/03/2029
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS SENIOR CO		D	2	2.A FE	3,122,070	97.7130	2,931,390	3,000,000	3,042,154		(27,718)			3.200	2.229	MS	26,133	96,000	01/18/2022	09/23/2026
82650N-AA-0	SIGMA FINANCE NETHERLANDS BV SENIOR CORP		D	2	2.C FE	3,375,000	98.4260	2,952,780	3,000,000	3,190,593		(60,479)			4.875	2.650	MS	38,188	146,250	11/09/2021	03/27/2028
83368R-AK-8	SOCIETEGENERALESA SRBN CORP_BND 144A		D		2.B FE	2,163,900	97.6340	1,952,680	2,000,000	2,068,265		(32,489)			4.000	2.270	JJ	37,556	80,000	12/22/2021	01/12/2027
86562M-BP-4	SUMITOMOMITSUIFINGRPINC SUMITOMOMITSUIFI		D		1.G FE	41,274	91.8290	41,323	45,000	41,284		10			3.040	5.100	JJ	627		12/23/2024	07/16/2029
86562M-CM-0	SUMITOMOMITSUIFINGRPINC SENIOR CORP_BND		D		1.G FE	1,490,000	95.0360	1,416,036	1,490,000	1,490,000					2.174	2.174	JJ	15,027	32,393	01/05/2022	01/14/2027
86562M-CN-8	SUMITOMOMITSUIFINGRPINC SENIOR CORP_BND		D		1.G FE	2,980,000	90.9460	2,710,191	2,980,000	2,980,000					2.472	2.472	JJ	34,173	73,666	01/05/2022	01/14/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87124V-AF-6	SYDNEY AIRPORT FINANCE COMPANY SECURED C	0	D	1	2.A FE	999,500	98.2870	982,870	1,000,000	999,923		56			3.625	3.631	AO	6,344	36,250	04/21/2016	04/28/2026
89152U-AH-5	TOTALENERGIES CAPITAL SA SENIOR CORP_BND		D	1	1.D FE	5,403,250	97.2190	4,860,950	5,000,000	5,236,633		(58,936)			3.883	2.560	AO	43,144	194,150	02/04/2022	10/11/2028
898339-AA-4	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14	0	D	2	2.C FE	2,396,250	90.5950	2,038,388	2,250,000	2,345,434		(18,283)			4.869	3.895	JJ	50,516	73,181	01/03/2022	01/15/2030
902133-AY-3	TYCO ELECTRONICS GROUP SA SENIOR CORP_BN		D	2	1.G FE	1,593,036	84.9020	1,379,658	1,625,000	1,601,459		2,971			2.500	2.726	FA	16,589	40,625	02/01/2022	02/04/2032
902613-AK-4	UBS GROUP AG UBSGROUPAG	0	D	2	1.G FE	4,240,000	83.4850	3,539,764	4,240,000	4,240,000					2.746	2.746	FA	45,278	116,430	01/04/2022	02/11/2033
92841#-AA-4	VISTAJET MALTA FINANCE PLC CORP_BND	0	D		1.G PL	526,340	96.7350	509,156	526,340	526,340					4.500	4.500	JJ	10,922	23,685	03/23/2020	07/15/2027
961214-EF-6	WESTPAC BANKING CORP SUB CORP_BND	0	D	2	1.G FE	2,168,420	94.1730	1,883,460	2,000,000	2,104,403		(21,114)			4.110	2.881	JJ	35,848	82,200	11/10/2021	07/24/2034
961214-EW-9	WESTPAC BANKING CORP SENIOR CORP_BND	0	D		1.D FE	3,180,000	90.0480	2,863,526	3,180,000	3,180,000					1.953	1.953	MN	7,073	62,105	11/08/2021	11/20/2028
961214-EX-7	WESTPAC BANKING CORP SUB CORP_BND	0	D	2	1.G FE	440,000	84.6030	372,253	440,000	440,000					3.020	3.020	MN	1,587	13,288	11/08/2021	11/18/2036
984851-AD-7	YARA INTERNATIONAL ASA SENIOR CORP_BND 1	0	D	1	2.B FE	1,959,030	98.3510	1,967,020	2,000,000	1,991,928		5,360			3.800	4.093	JD	5,278	76,000	03/20/2018	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA SENIOR CORP_BND 1	0	D	1	2.B FE	498,740	98.5130	492,565	500,000	499,501		131			4.750	4.782	JD	1,979	23,750	05/24/2018	06/01/2028
BMS28V-QG-7	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14		D	2	2.C FE		0.0000					575			4.869	0.000	JJ		36,371	01/03/2022	01/15/2030
D2736#-AV-1	FRITZ DRAXLMAIER GMBH & CO KG CORP_BND	0	D		2.C PL	950,000	98.9110	939,653	950,000	950,000					4.530	4.530	AO	9,085	43,035	10/15/2019	10/15/2025
D2852#-AA-5	GOLFHOLDCOGMBH GETEC-SERIESBPPNOTES		B		3.A PL	5,472,414	100.9000	5,224,098	5,177,500	5,103,867		4,324		(372,871)	6.100	6.406	JJ	117,558		08/20/2024	07/15/2030
G6515#-AJ-3	JOHN WOOD GROUP PLC CORP_BND	0	D		2.C	781,257	97.9280	765,070	781,257	781,257					4.610	4.610	JJ	17,908	36,016	07/02/2019	07/02/2026
G8038#-AP-3	SERCO GROUP PLC CORP_BND	0	D		2.C PL	2,000,000	94.0060	1,880,111	2,000,000	2,000,000					3.550	3.550	AO	16,369	71,000	10/07/2020	10/08/2027
L9082*-AN-9	TRAFIGURA FUNDING SA CORP_BND	0	C		2.A PL	2,000,000	99.6090	1,992,187	2,000,000	2,000,000					5.720	5.720	MN	10,169	114,400	05/29/2018	05/29/2025
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO CORP_BND	0	D		2.C PL	1,000,000	85.0860	850,859	1,000,000	1,000,000					3.610	3.610	FA	14,239	36,100	02/09/2021	02/09/2031
P4001*-AD-6	ENVASES UNIVERSALES DE MEXICO CORP_BND	0	D		2.C PL	1,000,000	84.3690	843,695	1,000,000	1,000,000					3.660	3.660	JJ	16,877	36,600	07/01/2021	07/15/2031
Q1629#-AQ-0	BRISBANE AIRPORT CORPORATION P SENIOR CO	0	D		2.B	1,067,690	86.8150	868,154	1,000,000	1,045,827		(5,324)			4.070	3.370	JD	1,809	41,200	08/26/2020	06/15/2032
Q74500-AP-5	PERTH AIRPORT PTY LTD CORP_BND	0	D		2.B	2,000,000	82.2300	1,644,599	2,000,000	2,000,000					3.660	3.660	JJ	32,533	73,200	01/21/2021	01/21/2033
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						946,297,903	XXX	867,323,071	933,810,008	941,015,061		(1,399,457)		(372,871)	XXX	XXX	XXX	7,994,337	28,475,142	XXX	XXX
03464B-AA-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO	0			1.A	2,083,387	90.3770	1,882,922	2,083,419	2,113,347		15,017			2.881	3.521	MON	5,002	60,023	02/08/2022	12/25/2066
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19	0		4	1.A	141,313	89.1650	124,330	139,439	173,274		(2,503)			3.500	1.077	MON	407	4,880	08/19/2019	08/25/2049
12558T-AA-5	CIMTRUSTCIM_19-J2 CIM_19-J2	0		4	1.A	753,318	87.4250	642,526	734,944	794,746		(7,803)			3.500	2.682	MON	2,144	25,723	02/21/2020	10/25/2049
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO	0		4	1.A	687,758	88.2220	593,515	672,753	699,957		(1,245)			3.500	3.038	MON	1,962	23,546	06/18/2019	10/25/2047
12659F-AA-3	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO				1.A	5,203,351	89.1640	4,639,538	5,203,380	5,306,486		40,197			1.841	2.357	MON	7,983	95,794	12/10/2021	10/25/2066
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO	0			1.A	461,894	94.6400	437,140	461,896	462,512		1,025			2.870	3.534	MON	1,105	13,256	02/17/2022	01/25/2067
19685E-AA-9	COLTMORTGAGELOANTRUSTCOLT_ COLT_22-2	0			1.A FE	2,902,337	91.6140	2,658,966	2,902,349	2,957,499		56,596			2.994	3.512	MON	7,241	86,896	02/18/2022	02/25/2067
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO	0			1.A	2,130,121	95.1170	2,028,766	2,132,919	2,136,779		4,199			4.300	4.396	MON	7,643	91,716	03/25/2022	03/25/2067
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO				1.A FE		86.1850								1.931	2.349	MON			12/25/2023	11/25/2066
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO	0			1.A FE	3,785,363	86.1850	3,262,418	3,785,376	3,689,093		8,312			1.931	2.349	MON	6,091	68,223	11/19/2021	11/25/2066
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144				1.A	4,877,445	91.1940	4,448,032	4,877,530	4,877,936		(509)			1.915	1.890	MON	7,784	93,405	12/08/2021	08/25/2066
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO	0		4	1.A FM	46,438	99.9930	46,290	46,293	46,471		(22)			5.500	5.349	MON	212	2,546	03/23/2010	06/25/2035
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO			4	1.A	655,633	87.7540	561,912	640,325	690,952		(895)			3.500	2.391	MON	1,868	22,411	02/18/2020	05/25/2050
36262D-AA-6	GSMORTGAGE_BACKEDSECURITIES GSMBS_20-PJ2	0		4	1.A	861,018	87.6810	737,889	841,557	897,429		38,487			3.500	2.570	MON	2,455	29,455	02/18/2020	07/25/2050
36263N-AB-1	GS MORTGAGEBACKED SECURITIES T SUPSEN WH				1.A	11,922,442	79.7380	9,677,623	12,136,731	11,954,935		15,033			2.500	2.682	MON	25,285	303,418	01/10/2022	05/28/2052
36263V-AB-3	GSMORTGAGEBACKEDSECURITIEST GSMBS_21-PJ1				1.A	4,333,142	79.7380	3,443,337	4,318,298	4,332,893		1,432			2.500	2.467	MON	8,996	107,957	12/03/2021	04/25/2052
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO	0			1.A	719,038	90.4050	636,931	704,532	721,708		(727)			4.000	3.662	MON	2,348	28,181	03/03/2022	05/25/2062
46591F-AC-8	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-5	0		4	1.A	157,607	92.2910	142,256	154,139	155,944		42			4.000	3.782	MON	514	6,161	06/25/2019	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0		4	1.A	369,980	87.7290	320,423	365,243	367,969		(156)			3.500	3.406	MON	1,065	12,784	10/22/2019	03/25/2050
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A		87.7290								3.500	3.406	MON			10/22/2019	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	663,011	87.8120	568,781	647,728	700,199		(720)			3.500	2.386	MON	1,889	22,671	02/19/2020	07/25/2050
465976-AA-6	JPMORGANMORTGAGETRUSTJPMMT JPMMT_22-LTV1	0			1.A	1,534,391	85.4950	1,336,115	1,562,791	1,535,946		(2,156)			3.250	3.482	MON	4,233	50,791	02/24/2022	07/25/2052
465976-AA-6	JPMORGANMORTGAGETRUSTJPMMT JPMMT_22-LTV1				1.A		85.4950								3.250	3.482	MON			02/24/2022	07/25/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0		4	1.A	1,267,256	87.5510	1,090,533	1,245,604	1,262,616		1,041			3.447	3.163	MON	3,578	42,965	06/26/2019	01/25/2047
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0		4	1.A	1,390,417	88.5880	1,243,096	1,403,231	1,391,799		1,494			3.500	3.611	MON	4,093	49,111	05/23/2017	05/25/2047
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO	0		4	1.A	467,184	88.1000	407,715	462,785	477,794		(4,286)			3.500	3.012	MON	1,350	16,191	06/18/2019	10/25/2048
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	0		4	1.A	77,274	91.6790	69,000	75,263	88,319		(709)			4.000	2.108	MON	251	3,009	08/06/2019	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH	0		4	1.A	618,249	88.3080	536,714	607,775	612,951		(43)			3.500	3.365	MON	1,773	21,266	06/18/2019	12/25/2048
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH			4	1.A	184,658	89.3430	162,440	181,817	200,818		113			3.500	2.395	MON	530	6,355	08/16/2019	12/25/2049
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO			4	1.A	806,744	87.9090	677,977	771,223	838,907		(82)			3.500	2.600	MON	2,249	26,993	01/24/2020	06/25/2050
46651Y-AC-4	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-9				1.A	674,846	87.8540	578,950	658,989	716,940		43,989			3.500	2.574	MON	1,922	23,065	02/05/2020	05/25/2050
46653Q-AC-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH				1.A	7,492,727	80.1780	6,038,678	7,531,561	7,493,692		2,219			2.500	2.554	MON	15,691	188,289	11/23/2021	05/25/2052
46654T-AC-2	JPMORGANMORTGAGETRUSTJPMMT JPMMT_21-15	0			1.A	11,925,828	79.7380	9,518,376	11,937,019	11,404,255		(522,702)			2.500	3.073	MON	24,869	298,426	12/20/2021	06/25/2052
552732-AA-7	MFRA TRUST MRFA_21-INV2 WHOLE_CMO _21-IN				1.A	3,489,331	86.7420	3,026,752	3,489,389	3,485,191		(45)			1.906	1.912	MON	5,542	66,508	11/09/2021	11/25/2056
58550N-AC-5	MELLOMORTGAGECAPITALACCEPTA MELLO_21-INV				1.A	2,577,261	79.9880	2,059,576	2,574,847	2,576,069		(389)			2.500	2.478	MON	5,364	64,371	11/19/2021	12/25/2051
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO	0			1.A	748,856	92.7200	696,958	751,680	746,059		4,752			3.079	3.861	MON	1,929	23,144	03/03/2022	03/27/2062
69361J-AA-4	PRKCM_21-AFC2 TRUST WHOLE_CMO _21-AFC2 1	0			1.A	4,888,675	86.4380	4,225,670	4,888,690	4,892,368		7,378			2.071	2.039	MON	8,437	101,245	12/03/2021	11/25/2056
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144			4	1.A	638,842	90.6230	555,052	612,485	651,202		2,263			3.500	2.388	MON	1,786	21,437	01/24/2020	01/25/2050
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A			4	1.A	263,191	92.5530	238,228	257,397	267,092		(7,830)			3.500	2.617	MON	751	9,004	10/28/2019	11/25/2049
749384-AA-1	RCKT MORTGAGE TRUST RCKT_21-5 SENIOR WHO				1.A	4,239,135	79.9880	3,390,282	4,238,473	4,215,131		269			2.500	2.562	MON	8,830	105,962	11/12/2021	11/27/2051
74938F-AA-6	WOODWARD CAPITAL MANAGEMENT RC SUPSEN WH	0			1.A	3,915,252	79.7380	3,186,177	3,995,792	3,922,289		2,613			2.500	2.729	MON	8,325	99,895	01/10/2022	01/25/2052
74939K-AA-4	WOODWARD CAPITAL MANAGEMENT RC SENIOR WH				1.A	12,301,681	79.7330	9,848,546	12,351,861	12,315,044		1,504			2.500	2.529	MON	25,733	308,796	12/14/2021	12/25/2051
75409X-AA-4	RATE MORTGAGE TRUST RATE_21-HB WHOLE_CMO				1.A	11,850,066	79.8480	9,487,277	11,881,626	11,855,132		94			2.500	2.518	MON	24,753	297,041	12/09/2021	12/25/2051
78433Q-AA-3	SGCAPITALPARTNERSSGR_21-1 SGR_22-1	0			1.A FE	2,154,171	91.1350	1,963,205	2,154,180	2,187,675		33,508			3.166	3.666	MON	1,137	68,201	03/02/2022	03/27/2062
81746F-AG-0	SEQUOIAMORTGAGETRUSTSEMT_17 SEMT_17-6	0		4	1.A	928,688	88.6780	804,902	907,663	933,577		(941)			3.500	3.047	MON	2,647	31,768	06/18/2019	09/25/2047
81748A-AA-2	SEQUOIAMORTGAGETRUSTSEMT_20 SEMT_20-3			4	1.A	1,389,101	83.2150	1,132,578	1,361,030	1,412,848		(1,379)			3.000	2.485	MON	3,403	40,831	03/06/2020	04/25/2050
81748C-AA-8	SEQUOIA MORTGAGE TRUST SEMT_21 SENIOR WH				1.A	4,483,015	79.8630	3,571,356	4,471,836	4,481,405		(1,650)			2.500	2.464	MON	9,316	111,796	12/07/2021	01/25/2052
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO			4	1.A	1,054,068	87.4430	899,502	1,028,672	1,087,453		3,307			3.500	2.719	MON	3,000	36,004	02/13/2020	03/25/2050
82281E-AA-5	SHELLPOINTCO-ORIGINATORTRUST SCOT_16-1	0		4	1.A	117,610	88.6440	106,961	120,663	115,661		(2,359)			3.500	4.247	MON	352	4,223	05/18/2018	11/25/2046
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO	0			1.A	3,658,710	93.0320	3,404,587	3,659,573	3,734,126		29,660			3.151	3.652	MON	9,609	115,053	03/04/2022	02/25/2067
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH	0			1.A	6,183,360	90.4100	5,602,717	6,196,985	6,002,804		9,566			2.577	3.264	MON	13,308	149,050	02/02/2022	02/26/2057
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH				1.A FE		0.0000								2.577	0.000	MON			12/25/2023	02/26/2057
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR AB	0			1.A FE	1,566,458	84.9140	1,339,318	1,577,259	1,523,277		(43,859)			3.380	4.022	MON	4,443	53,311	02/14/2022	02/26/2052
92538G-AA-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO				1.A	9,435,701	88.9860	8,396,541	9,435,775	9,618,511		81,948			1.824	2.305	MON	14,342	172,109	12/16/2021	11/26/2066
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH	0			1.A	4,559,943	90.6150	4,132,033	4,559,994	4,654,010		44,067			2.724	3.238	MON	10,351	124,214	02/04/2022	01/25/2067
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO			4	1.A	53,892	88.8170	46,755	52,642	58,689		(58)			3.500	1.850	MON	154	1,843	02/18/2020	07/26/2049
95001T-AA-3	WELLSFARGOMORTGAGEBACKEDSE WFMBS_19-1	0		4	1.A	17,680	94.4560	16,307	17,264	17,397		2			3.921	3.530	MON	56	673	06/13/2019	11/25/2048
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO	0		4	1.A	178,427	90.8270	166,269	183,061	174,878		580			3.500	4.379	MON	534	6,407	05/15/2018	06/20/2045
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						149,887,284	XXX	126,810,738	150,055,746	150,032,054		(152,361)			XXX	XXX	XXX	316,635	3,838,393	XXX	XXX
05492J-AY-8	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C	0		4	1.A	514,991	88.6630	443,317	500,000	508,316		(1,124)			3.517	3.272	MON	1,465	17,585	11/05/2019	11/15/2052
05492V-AF-2	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO	0			1.A	1,930,043	85.7560	1,672,250	1,950,000	1,936,470		2,169			2.037	2.173	MON	3,310	39,722	12/21/2021	04/15/2053
05525M-AA-4	BANC OF AMERICA MERRILL LYNCH SENIOR SEN	0		4	1.A	514,999	81.3820	406,911	500,000	507,472		(1,885)			4.185	4.090	MON	1,162	21,276	08/01/2014	08/16/2046
05546J-AE-8	BARCLAYS COMMERCIAL MORTGAGE S LCF SENIO	0		4	1.A	989,375	91.8430	918,431	1,000,000	997,390		830			3.375	3.520	MON	2,813	33,750	11/10/2016	03/12/2036
05552X-BG-2	BARCLAYS COMMERCIAL MORTGAGE S SENIOR SE				1.A	9,864,648	85.5810	8,130,170	9,500,000	9,758,816		(36,299)			2.689	2.256	MON	21,288	255,455	12/22/2021	11/17/2054
05604F-AJ-4	BWAY MORTGAGE TRUST BWAY_13-15 SUB SUB_C	0		4	1.A	1,007,578	91.9100	919,097	1,000,000	998,339		(2,007)			3.473	3.711	MON	2,894	34,729	06/02/2015	03/10/2033
05604F-AN-5	BWAY MORTGAGE TRUST BWAY_13-15 SUB SUB_C	0		4	1.A	514,727	88.4500	442,248	500,000	498,310		(3,666)			3.633	4.328	MON	1,514	18,166	08/15/2016	03/10/2033
056083-AJ-7	BXPTRUSTBXP_17-GM BXP_17-GM	0		4	1.A	967,891	93.8310	938,312	1,000,000	987,443		1,674			3.425	3.696	MON	2,854	34,819	02/02/2018	06/13/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05610H-AC-7	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM	0			1.A	11,486,738	99.6250	11,492,740	11,536,000	11,803,030		218,072			5.709	5.518	MON	31,102	764,641	02/10/2022	02/15/2039
06540E-AK-9	BANK_21-BN38 SENIOR SENIOR_CMBS _21-BN38	0			1.A	6,117,879	83.9770	4,988,252	5,940,000	6,066,230		(15,937)			2.521	2.185	MON	12,479	149,747	12/13/2021	12/15/2064
06540E-AX-1	BANK_21-BN38 SUB_CMBS _21-BN38	0			1.A	8,239,760	79.2800	6,342,434	8,000,000	8,179,860		(24,497)			2.885	2.581	MON	19,233	230,800	12/13/2021	12/15/2064
06540W-BF-9	BANK BANK_19-BN19 SUB SUB_CMBS _19-BN19	0		4	1.G	1,544,880	83.9610	1,259,418	1,500,000	1,516,677		(9,733)			3.647	3.426	MON	4,559	54,705	07/23/2019	08/15/2061
06540X-BL-4	BANK_19-BN22 BANK_19-BN22	0		4	1.A	514,987	87.7830	438,913	500,000	508,237		(1,149)			3.412	3.132	MON	1,422	17,060	10/25/2019	11/15/2062
06540X-BM-2	BANK_19-BN22 BANK_19-BN22	0		4	1.A	502,188	85.4070	427,036	500,000	500,648		(409)			3.455	3.415	MON	1,440	17,587	10/25/2019	11/15/2062
06541R-BF-9	BANK_19-BNK23 SUB SUB_CMBS _19-BNK23	0		4	1.A	1,029,966	86.7460	867,458	1,000,000	1,016,588		(2,382)			3.455	3.190	MON	2,879	34,550	11/21/2019	12/17/2052
07335C-AH-7	BARCLAYS COMMERCIAL MORTGAGE S SUB SUB_C	0		4	1.B	1,029,924	82.8320	828,319	1,000,000	1,015,909		(2,224)			3.322	3.044	MON	2,768	33,220	08/09/2019	08/15/2052
08161B-BB-8	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C	0		4	1.B	1,029,960	89.4020	894,017	1,000,000	1,012,619		(2,020)			4.295	3.979	MON	3,579	42,950	03/23/2018	04/10/2051
08162F-AH-6	BENCHMARK MORTGAGE TRUST BMARK SUB SUB_C	0		4	1.A	1,544,999	86.3350	1,295,026	1,500,000	1,523,655		(3,501)			3.570	3.291	MON	4,463	53,553	07/19/2019	08/15/2052
08162Q-AE-9	BENCHMARK MORTGAGE TRUST BMARK LCF SENIO	0			1.A	7,856,281	83.1900	6,496,328	7,809,000	7,837,976		(6,746)			2.437	2.356	MON	15,858	190,298	01/05/2022	09/15/2048
08162Y-AH-5	BCMK_9B-14 SUB SUB_CMBS _19-B14	0		4	1.F	1,029,996	79.6840	796,844	1,000,000	1,016,789		(2,188)			3.493	3.229	MON	2,911	34,928	11/05/2019	12/15/2062
08163M-AE-7	BENCHMARK MORTGAGE TRUST BMARK BMARK_21-				1.A	13,841,316	84.9320	11,380,899	13,400,000	13,715,620		(41,984)			2.669	2.302	MON	29,804	357,646	12/28/2021	12/17/2054
12434F-AE-7	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS	0			1.A	7,020,108	99.8750	7,021,266	7,030,053	7,181,902		66,607			5.783	5.590	MON	19,198	471,185	12/02/2021	12/15/2038
12514M-BF-1	CITIGROUP/DEUTSCHE BANK COMMER SUB SUB_C	0		4	3.A	514,979	79.8530	399,267	500,000	502,055		(1,756)			3.077	2.754	MON	1,282	15,385	08/10/2016	08/10/2049
12593Q-BG-4	COMM MORTGAGE TRUST COMM_15-CR AM SUB_CM	0		4	1.A	514,528	98.3570	491,785	500,000	503,147		249			4.085	3.795	MON	1,702	20,425	09/28/2015	10/10/2048
12593Q-BH-2	COMM MORTGAGE TRUST COMM_15-CR SUB SUB_C	0		4	1.A	515,448	97.7720	488,861	500,000	502,676		(726)			4.463	4.401	MON	1,860	22,691	09/28/2015	10/13/2048
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_19-			4	1.A		88.4160								3.594	3.310	MON			12/28/2023	12/15/2052
12597D-AJ-4	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL_19-	0		4	1.A	1,029,997	88.4160	884,162	1,000,000	1,017,090		(2,399)			3.594	3.310	MON	2,995	33,244	11/20/2019	12/15/2052
12636F-BN-2	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C	0		4	1.A	514,964	97.2170	486,086	500,000	502,312		(1,077)			4.459	4.269	MON	1,858	22,295	11/06/2015	10/13/2048
12636F-BP-7	COMM MORTGAGE TRUST COMM_15-LC SUB SUB_C	0		4	1.B	490,220	94.7410	473,705	500,000	497,344		649			4.544	4.798	MON	1,893	23,102	11/06/2015	10/13/2048
12636G-AE-1	COMM MORTGAGE TRUST COMM_16-66 SUB_CMBS			4	1.A		81.1930								3.179	2.789	MON			12/29/2023	10/10/2036
12636G-AE-1	COMM MORTGAGE TRUST COMM_16-66 SUB_CMBS	0		4	1.A	511,203	81.1930	405,964	500,000	502,211		(948)			3.179	2.789	MON	44	16,334	10/12/2016	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM_16-66 SUB_CMBS			4	1.A		0.0000								3.179	0.000	MON			12/29/2023	10/10/2036
12636G-AG-6	COMM MORTGAGE TRUST COMM_16-66 SUB_CMBS	0		4	2.A	498,461	75.5210	377,607	500,000	495,380		(3,250)			3.179	0.829	MON	44	16,334	10/12/2016	10/10/2036
12637U-BC-2	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C	0		4	1.G	928,864	90.5450	905,454	1,000,000	974,363		4,082			4.372	5.194	MON	3,643	44,465	11/10/2016	11/15/2049
12652U-AZ-2	CSAIL COMMERCIAL MORTGAGE TRUS SUB SUB_C	0		4	1.A	1,029,995	93.5680	935,675	1,000,000	1,011,323		(2,672)			4.452	4.178	MON	3,710	44,523	04/03/2018	04/17/2051
12655T-BQ-1	COMM MORTGAGE TRUST COMM_19-G4 SUB SUB_C	0		4	1.E	1,029,993	86.3390	863,385	1,000,000	1,016,757		(2,271)			3.465	3.190	MON	2,888	34,650	11/19/2019	08/15/2057
17324D-AX-2	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	1,029,928	97.2140	972,141	1,000,000	1,003,436		(2,418)			4.316	4.155	MON	3,597	43,885	08/06/2015	09/15/2048
17325D-AF-0	CITIGROUP COMMERCIAL MORTGAGE AM SUB_CMB	0		4	1.A	1,457,754	93.1930	1,397,889	1,500,000	1,480,696		1,941			3.396	3.771	MON	4,245	50,940	02/20/2018	10/10/2049
17325D-AG-8	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	2.A	1,029,930	87.2970	872,967	1,000,000	1,006,818		(2,646)			3.698	3.476	MON	3,082	36,980	09/30/2016	10/13/2049
17325G-AG-1	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	1,029,960	92.0700	920,699	1,000,000	1,006,716		(2,980)			3.669	3.344	MON	3,058	36,690	11/03/2016	11/15/2049
17325G-AH-9	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.C	976,257	81.7610	817,610	1,000,000	989,492		1,447			4.011	4.314	MON	3,342	40,992	11/03/2016	11/15/2049
17328H-BH-3	CITIGROUP COMMERCIAL MORTGAGE SUB SUB_CM	0		4	1.A	1,029,926	82.7740	827,742	1,000,000	1,017,023		(1,975)			3.491	3.198	MON	2,909	34,910	10/29/2019	11/10/2052
36250H-AK-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C			4	1.A	1,029,963	95.0080	950,075	1,000,000	1,002,350		(1,767)			4.215	4.058	MON	3,513	38,638	11/21/2014	11/10/2047
36250W-AG-5	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	634,500	95.2470	571,481	600,000	609,454		1,578			3.805	3.244	MON	1,903	23,213	10/26/2016	10/10/2035
36251F-BB-1	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	1,029,953	99.0840	990,844	1,000,000	999,279		(3,477)			3.980	3.635	MON	3,317	36,483	02/13/2015	02/10/2048
36251X-AV-9	GS MORTGAGE SECURITIES TRUST G AM SUB_CM	0		4	1.A	1,029,987	95.2870	952,866	1,000,000	1,007,294		(2,861)			3.645	3.320	MON	3,038	36,450	11/16/2016	11/10/2049
36254K-AT-9	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	504,453	95.7220	478,611	500,000	501,463		(403)			3.953	3.861	MON	1,647	19,765	03/14/2018	11/10/2050
36254K-AU-6	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.C	996,875	87.4550	874,548	1,000,000	996,559		(875)			4.317	4.458	MON	3,598	43,914	03/16/2018	11/10/2050
36255N-AY-1	GS MORTGAGE SECURITIES TRUST G SUB SUB_C	0		4	1.A	1,029,943	91.4330	914,329	1,000,000	1,017,422		(4,206)			4.321	3.867	MON	3,601	43,210	03/15/2018	03/10/2051
36264L-AJ-7	GSMORTGAGESECURITIESCORPORA GSMS_21-STAR	0			1.A	5,280,000	99.3470	5,245,536	5,280,000	5,280,000					5.912	6.249	MON	14,740	361,130	12/15/2021	12/15/2036
44421G-AG-8	HUDSON YARDS HY_19-30HY HY_19-30HY	0		4	1.A	3,080,435	89.4880	2,684,635	3,000,000	3,033,739		(10,918)			3.443	3.226	MON	8,608	105,015	06/24/2019	07/12/2039
44421L-AE-2	HUDSON YARDS HY_16-10HY SUB_CMBS _16-10H			4	1.A		95.9580								2.977	2.668	MON			12/29/2023	08/10/2038
44421L-AE-2	HUDSON YARDS HY_16-10HY SUB_CMBS _16-10H	0		4	1.A	515,516	95.9580	479,789	500,000	502,532		(3,142)			2.977	2.668	MON	41	15,297	08/08/2016	08/10/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44421L-AG-7	HUDSON YARDS HY_16-10HY SUB SUB_CMBS _16	0		4	1.A	1,005,015	95.2990	952,994	1,000,000	1,000,485		(458)			2.977	2.960	MON	2,481	30,262	08/08/2016	08/10/2038
46591E-AW-7	JPMORGAN CHASE COMMERCIAL MORT SUB SUB_C	0		4	1.E	1,544,991	86.0950	1,291,418	1,500,000	1,522,945		(3,646)			3.871	3.619	MON	4,839	58,050	06/12/2019	06/13/2052
46591E-AX-5	JPMORGAN CHASE COMMERCIAL MORT SUB SUB_C	0		4	2.C	1,486,950	83.8540	1,257,813	1,500,000	1,491,508		563			3.750	3.848	MON	4,688	56,235	06/12/2019	06/13/2052
46593E-AC-9	JP MORGAN CHASE COMMERCIAL MOR JPMCC_22-	0			1.A	4,987,500	100.0630	5,003,125	5,000,000	5,072,175		43,934			6.398	5.300	MON	15,105	359,082	03/09/2022	03/15/2039
46639N-AW-1	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C			4	1.A	438,572	94.0460	414,320	440,551	439,690		77			3.939	4.053	MON	1,446	17,682	03/07/2017	07/15/2045
46643P-BK-5	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C			4	1.A	1,029,994	90.3990	903,990	1,000,000	1,001,455		(1,735)			4.347	4.202	MON	3,623	43,472	11/04/2014	11/18/2047
46646R-AP-8	JPMDB COMMERCIAL MORTGAGE SECU SUB SUB_C	0		4	1.C	1,029,999	91.4300	914,297	1,000,000	1,007,849		(1,838)			3.638	3.441	MON	3,032	36,378	10/31/2016	12/15/2049
46655A-AA-6	JPMORGANCHASECOMMERCIALMOR JPMCC_22-OPO	0			1.A	3,248,474	92.1220	2,911,041	3,160,000	3,220,084		(10,555)			3.024	2.668	MON	7,964	95,565	01/12/2022	01/07/2039
46655A-AE-8	JPMORGANCHASECOMMERCIALMOR JPMCC_22-OPO	0			1.A	10,279,980	89.4210	8,942,106	10,000,000	10,190,825		(33,302)			3.377	3.019	MON	28,138	337,650	01/12/2022	01/07/2039
55284D-AA-0	MF1 MULTIFAMILY HOUSING MORTGA LCF SENIO	0			1.A FE	719,366	99.4180	715,813	720,000	735,957		7,784			5.467	5.194	MON	1,750	45,953	12/17/2021	12/15/2034
55284D-AG-7	MF1 MULTIFAMILY HOUSING MORTGA SUB SUB_C	0			1.C FE	2,228,044	98.7120	2,201,283	2,230,000	2,281,048		24,329			5.767	5.464	MON	5,716	149,127	12/17/2021	12/15/2034
556227-AG-1	MADISON AVENUE TRUST MAD_15-11 SUB SUB_C	0		4	1.A	969,378	95.8830	958,832	1,000,000	996,566		998			3.555	3.734	MON	2,962	36,140	09/15/2015	09/12/2035
61690Y-BY-7	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.A	1,029,915	83.2930	832,928	1,000,000	1,008,004		(1,746)			3.485	3.266	MON	2,904	34,850	11/04/2016	11/15/2049
61691U-BH-1	MORGAN STANLEY CAPITAL I TRUST AM SUB_CM	0		4	1.A	514,961	90.7770	453,884	500,000	508,467		(1,383)			3.490	3.177	MON	1,454	17,450	11/08/2019	11/15/2052
61691U-BJ-7	MORGAN STANLEY CAPITAL I TRUST MSC_19-L3	0		4	1.A	1,024,500	89.6930	896,931	1,000,000	1,012,897		(2,133)			3.649	3.452	MON	3,041	37,101	11/08/2019	11/15/2052
61691U-BK-4	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.E	985,648	84.1290	841,290	1,000,000	989,996		306			3.649	3.792	MON	3,041	37,101	11/08/2019	11/15/2052
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	198,587	93.4480	201,678	215,819	212,890		(2,367)			3.708	4.061	MON	667	8,003	08/26/2013	05/15/2046
61762D-BB-6	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C			4	1.A	496,172	88.5180	442,591	500,000	503,426		3,176			3.719	3.592	MON	1,549	24,551	11/09/2015	05/15/2046
61764P-BZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	1.A	966,462	95.3240	953,240	1,000,000	994,735		1,953			4.000	4.234	MON	3,333	40,000	12/09/2014	12/17/2047
61766C-AL-3	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.E	511,563	88.8230	444,115	500,000	501,356		(715)			4.761	4.530	MON	1,984	23,349	01/22/2018	03/15/2049
61766N-BF-1	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C	0		4	1.A	1,029,996	90.6940	906,942	1,000,000	1,006,547		(1,869)			3.307	3.095	MON	2,756	33,070	09/26/2016	09/15/2049
61767F-BE-0	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.A	1,029,968	95.1160	951,158	1,000,000	1,004,553		(3,202)			3.136	2.800	MON	2,613	31,360	08/12/2016	08/15/2049
61771M-BA-7	MORGAN STANLEY CAPITAL I TRUST SUB SUB_C	0		4	1.E	1,544,892	89.5940	1,343,907	1,500,000	1,523,705		(3,307)			3.725	3.465	MON	4,656	55,875	07/15/2019	07/15/2052
68162M-AL-6	OLYMPICTOWERMORTGAGETRUSTO OT_17-OT	0		4	3.A	493,359	78.0740	390,372	500,000	497,370		677			3.945	4.203	MON	1,644	20,055	04/11/2018	05/10/2039
74625P-AD-6	BXTRUST BX_24-PURE				1.C FE	876,616	100.0000	834,376	834,376	834,376				(42,240)	6.307	7.239	MON	2,451	8,822	10/09/2024	11/15/2029
74625P-AF-1	BXTRUST BX_24-PUREC144A				1.G FE	876,616	100.0000	834,376	834,376	834,376				(42,240)	6.857	7.819	MON	2,665	9,563	10/09/2024	11/15/2029
78472U-AA-6	SREIT TRUST SREIT_21-MFP SENIOR_CMBS _21	0			1.A	1,522,020	99.9060	1,529,545	1,530,981	1,552,891		12,083			5.242	4.754	MON	3,790	94,204	11/16/2021	11/15/2038
865592-AA-7	SUMIT_22-BVUE SENIOR_CMBS _22-BVUE 144A	0			1.A	4,119,904	85.2460	3,409,824	4,000,000	4,078,352		(17,982)			2.789	2.385	MON	9,297	111,560	01/12/2022	02/12/2041
865592-AE-9	SUMIT_22-BVUE SUB_CMBS _22-BVUE 144A	0			1.A	2,238,922	80.2270	1,764,985	2,200,000	2,225,261		(5,732)			2.850	2.611	MON	5,225	62,700	01/12/2022	02/12/2041
87264J-AJ-5	TMSQ MORTGAGE TRUST TMSQ_14-15 SUB_CMBS			4	4.A	504,980	68.8620	344,310	500,000	499,932		(260)			3.835	3.877	MON	1,598	19,494	06/03/2015	10/10/2036
90187L-AL-3	PARK AVENUE TRUST PRKAV_17-245 SUB SUB_C	0		4	1.A	288,539	91.2560	273,768	300,000	293,954		940			3.657	4.250	MON	914	11,155	01/30/2018	06/05/2037
90269P-AA-9	UBS-BAMLL TRUST UBSBM_12-WRM PRELCF SENI			4	1.A FM	15,347	91.8900	14,560	15,845	15,736		(51)			3.663	4.031	MON	48	580	09/30/2013	06/10/2030
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM				1.A FE		88.0310								2.520	2.493	MON			12/25/2023	12/26/2051
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM	0			1.A FE	1,901,765	88.0310	1,674,498	1,902,176	1,904,335		(24)			2.520	2.493	MON	3,995	44,739	12/08/2021	12/26/2051
92890K-BF-1	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	1,074,336	89.2400	892,400	1,000,000	1,006,465		(4,465)			4.371	3.921	MON	3,643	43,643	09/14/2016	09/15/2057
92890P-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU AM SUB_CM			4	1.A	74,704	96.7530	75,443	77,975	77,429		(300)			3.488	4.004	MON	227	2,720	09/30/2013	06/15/2046
92937E-AH-7	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	428,375	94.8500	436,310	460,000	460,000					4.007	4.021	MON	1,536	18,734	10/04/2013	03/15/2045
92939H-BC-8	WF-RBS COMMERCIAL MORTGAGE TRU SUB SUB_C			4	1.A	990,000	87.3380	873,384	1,000,000	997,518		106			3.767	3.910	MON	3,139	39,101	01/31/2017	10/15/2057
94989A-BA-2	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	999,984	97.4000	974,000	1,000,000	998,523		(190)			4.193	4.219	MON	3,494	41,930	12/12/2014	12/15/2047
95000H-BL-5	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.A	514,979	90.8390	454,197	500,000	503,059		(1,299)			3.621	3.349	MON	1,509	18,105	09/14/2016	10/15/2049
95001V-AY-6	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.E	2,059,924	84.5890	1,691,790	2,000,000	2,030,806		(4,813)			3.836	3.613	MON	6,393	76,720	06/21/2019	06/15/2052
95001Y-AH-7	WELLS FARGO COMMERCIAL MORTGAG AM SUB_CM	0		4	1.A	514,991	90.1710	450,857	500,000	507,251		(1,203)			3.449	3.217	MON	1,437	17,245	11/08/2019	12/15/2052
95001Y-AJ-3	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	1.F	1,029,990	87.7100	877,103	1,000,000	1,016,969		(2,123)			3.671	3.414	MON	3,059	36,710	11/08/2019	12/15/2052
95002M-BB-4	WELLS FARGO COMMERCIAL MORTGAG SUB SUB_C	0		4	2.B	1,544,943	87.4860	1,312,292	1,500,000	1,523,300		(3,909)			3.375	3.006	MON	4,219	50,625	08/06/2019	08/15/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						168,728,487	XXX	148,907,485	165,967,152	168,152,293		75,099		(84,480)	XXX	XXX	XXX	445,178	6,506,043	XXX	XXX
00121G-AA-6	AGL CORE 15 CLO LTD AGL_21-15A ABS_ABS _	0			1.A FE	4,400,000	100.1520	4,406,679	4,400,000	4,400,000					6.029	6.017	JAJO	53,055	302,655	11/29/2021	01/20/2035
00161*-AA-3	ACMAIF-EP2CLJVGPCCSPE2 PROJECTROBIN-CLAS				1.E PL	2,799,394	101.2080	2,833,224	2,799,394	2,799,394					7.530	7.641	MON	9,369	214,870	04/12/2023	10/19/2025
00161*-AB-1	ACMAIF-EP2CLJVGPCCSPE2 PROJECTROBIN-CLAS				2.A PL	652,674	102.1230	666,529	652,674	652,674					8.640	8.788	MON	2,506	57,488	04/12/2023	10/19/2025
00164T-AB-4	AMC EAST COMMUNITIES LLC SENIOR MUNITAX_	0			1.F FE	1,178,400	96.4280	964,275	1,000,000	1,119,500		(11,335)			5.870	4.199	JJ	27,067	58,700	04/04/2019	01/15/2038
00178L-AE-9	AMERICAN MONEY MANAGEMENT CORP ABS_ABS _	0		4	2.A FE	1,500,000	100.2780	1,504,176	1,500,000	1,500,000					7.921	7.997	FMAN	19,142	133,063	09/14/2017	11/02/2030
00232*-AB-6	ASPSUMMA1LLC ASPSUMMA1CLASSA				1.A PL	11,692,013	101.7950	11,901,879	11,692,013	11,692,013					6.982	7.034	JAJO	165,526	606,456	10/23/2024	01/20/2036
00232*-AC-4	ASPSUMMA1LLC ASPSUMMA1CLASSB				1.C PL	1,670,288	103.8700	1,734,921	1,670,288	1,670,288					7.882	7.946	JAJO	26,695	96,940	10/23/2024	01/20/2036
00232*-AD-2	ASPSUMMA1LLC ASPSUMMA1CLASSC				1.F PL	1,837,316	104.9710	1,928,652	1,837,316	1,837,316					8.732	8.813	JAJO	32,531	117,339	10/23/2024	01/20/2036
00232*-AE-0	ASPSUMMA1LLC ASPSUMMA1CLASSD				2.B PL	1,614,611	107.0420	1,728,310	1,614,611	1,614,611					11.032	11.165	JAJO	36,118	128,569	10/23/2024	01/20/2036
00232*-AF-7	ASPSUMMA1LLC ASPSUMMA1CLASSE				3.B PL	8,251,837	100.9140	8,483,928	8,407,114	8,268,519		16,681			13.232	13.816	JAJO	225,570	796,221	10/23/2024	01/20/2036
00235*-AB-3	ASPSUMMA2LLC ASPSUMMA2CLASSA				1.A PL	12,423,401	101.6570	12,629,312	12,423,401	12,423,401					6.982	7.033	JAJO	175,881	637,006	10/23/2024	01/20/2036
00235*-AC-1	ASPSUMMA2LLC ASPSUMMA2CLASSB				1.C PL	1,716,617	103.6090	1,778,567	1,716,617	1,716,617					7.882	7.951	JAJO	27,435	98,485	10/23/2024	01/20/2036
00235*-AD-9	ASPSUMMA2LLC ASPSUMMA2CLASSC				1.F PL	1,942,230	104.7170	2,033,839	1,942,230	1,942,230					8.732	8.818	JAJO	34,389	122,613	10/23/2024	01/20/2036
00235*-AE-7	ASPSUMMA2LLC ASPSUMMA2CLASSD				2.B PL	1,740,159	106.7550	1,857,700	1,740,159	1,740,159					11.032	11.168	JAJO	38,927	136,969	10/23/2024	01/20/2036
00235*-AF-4	ASPSUMMA2LLC ASPSUMMA2CLASSE				3.B PL	8,752,128	100.8230	8,984,558	8,911,203	8,766,974		14,846			13.222	13.766	JAJO	238,914	833,613	10/23/2024	01/20/2036
00235@-AB-1	ASPSUMMA3LLC ASPSUMMA3CLASSA				1.A PL	12,849,655	101.7170	13,070,335	12,849,655	12,849,655					6.982	7.034	JAJO	181,915	699,262	10/21/2024	01/20/2036
00235@-AC-9	ASPSUMMA3LLC ASPSUMMA3CLASSB				1.C PL	1,993,144	103.7440	2,067,761	1,993,144	1,993,144					7.882	7.951	JAJO	31,855	121,363	10/21/2024	01/20/2036
00235@-AD-7	ASPSUMMA3LLC ASPSUMMA3CLASSC				1.F PL	2,130,937	104.8080	2,233,398	2,130,937	2,130,937					8.732	8.817	JAJO	37,730	142,778	10/21/2024	01/20/2036
00235@-AE-5	ASPSUMMA3LLC ASPSUMMA3CLASSD				2.B PL	1,726,264	106.8850	1,845,109	1,726,264	1,726,264					11.032	11.167	JAJO	38,616	144,215	10/21/2024	01/20/2036
00235@-AF-2	ASPSUMMA3LLC ASPSUMMA3CLASSE				3.B PL	9,169,914	100.8880	9,433,004	9,350,000	9,186,726		16,813			13.232	13.803	JAJO	250,868	929,027	10/21/2024	01/20/2036
00236*-AB-2	ASPSUMMA4LLC ASPSUMMA4CLASSA				1.A PL	11,184,555	101.7620	11,381,666	11,184,555	11,184,555					6.982	7.040	JAJO	157,366	566,254	10/23/2024	01/20/2036
00236*-AC-0	ASPSUMMA4LLC ASPSUMMA4CLASSB				1.C PL	1,717,628	103.8030	1,782,953	1,717,628	1,717,628					7.882	7.956	JAJO	27,282	97,301	10/23/2024	01/20/2036
00236*-AD-8	ASPSUMMA4LLC ASPSUMMA4CLASSC				1.F PL	1,846,340	104.9680	1,938,069	1,846,340	1,846,340					8.732	8.821	JAJO	32,489	115,091	10/23/2024	01/20/2036
00236*-AE-6	ASPSUMMA4LLC ASPSUMMA4CLASSD				2.B PL	1,540,096	107.0980	1,649,406	1,540,096	1,540,096					11.032	11.177	JAJO	34,239	119,697	10/23/2024	01/20/2036
00236*-AF-3	ASPSUMMA4LLC ASPSUMMA4CLASSE				3.B PL	7,999,449	100.9270	8,219,787	8,144,308	8,011,110		11,661			13.232	13.855	JAJO	217,171	752,837	10/23/2024	01/20/2036
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS SECURED CO	0			2.B FE	638,750	93.9700	600,230	638,750	638,750					4.000	3.999	FA	9,652	25,550	01/04/2017	08/15/2030
02378M-AA-9	AMERICAN AIRLINES 2019-1 PASS SECURED CO	0			2.B FE	3,779,274	88.7010	3,352,265	3,779,274	3,779,274					3.500	3.499	FA	49,970	132,275	08/01/2019	08/15/2033
03027W-AK-8	AMERICANTOWERTRUST1 AMTT_18	0		4	1.A FE	3,960,835	95.3290	3,813,153	4,000,000	3,981,756		16,511			3.652	3.784	MON	6,492	146,080	07/23/2019	03/23/2028
03665M-AE-1	ANTARESCLOANTR_18-1A ANTR_18-1A	0		4	1.C FE	1,500,000	100.2810	1,504,208	1,500,000	1,500,000					7.229	7.238	JAJO	21,687	121,528	04/04/2018	04/20/2031
03665M-AG-6	ANTARESCLOANTR_18-1A ANTR_18-1A	0		4	1.F FE	1,500,000	100.2120	1,503,180	1,500,000	1,500,000					8.279	8.307	JAJO	24,837	137,584	04/04/2018	04/20/2031
03755H-AL-7	APEXCREDITCLOLLCAPEXC_18-1 APEXC_18-1A	0		4	2.C FE	1,000,000	100.2160	1,002,156	1,000,000	1,000,000					7.837	7.847	JAJO	14,804	86,817	03/14/2018	04/25/2031
04687*-AA-0	ATHENA FUNDING I LLC	0			1.C PL	2,686,703	0.0000	2,686,843	2,702,703	2,686,843		140			6.849	6.957	MJSD	8,741	89,088	06/28/2024	07/15/2034
05581J-AA-2	BNSFRAILWAYCO2015-1PASSTH BNSFRAILWAYCO2				1.B FE	61,746	95.0600	61,092	64,267	61,848		101			3.442	4.778	JD	92	1,106	10/07/2024	06/16/2028
08763Q-AA-0	BETONYCLO2LTDBTNY2_18-1A BTNY2_18-1A	0			1.A FE	867,857	100.1650	879,940	878,487	855,526		(14,202)			5.931	7.021	JAJO	9,118	59,541	05/05/2023	04/30/2031
09630K-AN-4	BLUEMOUNTAINCLOLTDBLUEM_29- SENIOR ABS_A	0			1.C FE	1,991,000	100.1400	2,002,790	2,000,000	1,993,552		1,034			6.637	6.697	JAJO	25,075	149,234	02/18/2022	07/25/2034
15201E-AA-2	CENTERSQUAREISSUERLLC CNSQ_24-1	0			1.G FE	5,564,075	93.8390	5,473,635	5,833,000	5,581,233		17,157			5.200	7.045	MON	5,055	57,293	10/10/2024	10/26/2054
17181T-AE-1	CIFC FUNDING LTD CIFC_18-4A CIFC_18-4A	0		4	1.D FE	1,000,000	100.1890	1,001,893	1,000,000	1,000,000					7.009	6.982	JAJO	14,797	78,204	08/20/2018	10/17/2031
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2	0			1.A FE	181,730	88.5880	161,084	181,836	181,743		(5)			2.320	2.347	MON	70	4,219	11/16/2021	07/26/2055
19424W-AC-1	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2				1.C FE	76,258	89.2500	68,063	76,261	76,252		(7)			2.720	2.738	MON	35	2,074	11/16/2021	07/26/2055
207597-ER-2	CONNECTICUT LIGHT AND POWER CO SECURED C			2	1.E FE	60,360	99.4920	59,695	60,000	60,341		(19)			4.650	4.489	JJ	1,395		12/23/2024	01/01/2029
210518-DS-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN			2	1.E FE	22,211	99.6970	21,933	22,000	22,197		(14)			4.650	4.322	MS	341		10/07/2024	03/01/2028
210518-DW-3	CONSUMERS ENERGY COMPANY SECUREDCORPBND			2	1.E FE	69,811	99.0730	68,360	69,000	69,777		(34)			4.600	4.308	MN	273	1,587	10/07/2024	05/30/2029
21623P-AE-7	COOK PARK CLO COOK_18-1A COOK_1	0			1.B FE	5,236,875	100.1790	5,259,382	5,250,000	5,241,357		(49)			6.309	6.315	JAJO	69,925	373,211	11/16/2021	04/17/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22615M-AS-1	CRESTLINE DENALI CLO XIV LTD D SENIOR AB	0		4	1.C FE	1,000,000	100.2600	1,002,605	1,000,000	1,000,000					7.238	7.237	JAJO	14,074	80,784	11/01/2018	10/23/2031
26444H-AK-7	DUKE ENERGY FLORIDA LLC SECURED CORP_BND			2	1.F FE	7,698,358	84.3780	6,505,544	7,710,000	7,701,669		1,087			2.400	2.417	JD	8,224	185,040	11/29/2021	12/15/2031
33835N-AA-9	522 FUNDING CLO LTD MORGN_18-3 ABS_ABS _	0			1.A FE	367,291	100.1050	372,330	371,941	368,046		40			5.919	6.299	JAJO	4,403	25,167	06/28/2023	10/20/2031
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST FCA SUB ABS_A	0		4	1.A FE	53,420	99.8570	53,355	53,432	53,425		(3)			3.120	3.148	MON	74	1,667	11/13/2019	01/15/2026
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST FCA SUB ABS_A			4	1.A FE		99.8570								3.120	3.148	MON			11/13/2019	01/15/2026
33883Q-AE-5	FLATIRONCLOLTDFLAT_21-2A FLAT_22	0			1.C FE	257,580	100.1150	265,304	265,000	259,108		1,085			6.518	6.982	JAJO	3,742	19,335	06/01/2023	10/15/2034
341081-GT-8	FLORIDA POWER & LIGHT CO SECUREDCORPBND			2	1.D FE	9,307	101.2550	9,113	9,000	9,293		(14)			5.150	4.308	JD	21	247	10/07/2024	06/15/2029
347466-AC-8	FORTIRWINLANDLLC FORTIRWINLDLLC	0			1.E FE	3,190,830	95.9190	2,877,576	3,000,000	3,111,427		(14,610)			5.170	4.498	JD	6,893	155,100	12/10/2018	12/15/2035
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2	0			1.A FE	581,854	93.6850	545,121	581,868	581,416		(438)			2.190	2.236	MON	566	12,743	11/17/2021	01/15/2042
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1	0		4	1.A FE	187,911	89.0460	167,328	187,911	187,911					3.750	3.747	MS	1,977	7,047	06/15/2016	09/20/2047
38178T-AA-0	GOLUB CAPITAL PARTNERS CLO LTD ABS_ABS _				1.A FE	1,550,000	100.1550	1,552,407	1,550,000	1,550,000					6.067	6.047	JAJO	17,764	106,674	11/10/2021	01/25/2035
40490B-AG-3	HALCYON LOAN ADVISORS FUNDING SENIOR ABS	0		4	2.A FE	1,500,000	100.2130	1,503,194	1,500,000	1,500,000					8.009	8.001	JAJO	25,362	132,557	10/10/2017	01/17/2030
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS	0		4	1.A FE	116,301	91.8590	106,868	116,339	117,620		107			3.750	3.737	MON	133	4,641	05/26/2016	09/20/2041
48555H-AA-8	KAPT_22-1 KAPT_22-1A	0			1.C FE	5,921,988	99.9250	5,917,553	5,922,000	5,921,802		(89)			3.382	3.405	MON	11,683	200,282	02/02/2022	07/10/2028
50190A-AV-4	LCM LTD PARTNERSHIP LCM_17A MEZZANIN ABS	0		4	2.C FE	1,000,000	98.7120	987,121	1,000,000	1,000,000					7.918	7.898	JAJO	17,155	87,156	08/24/2018	10/15/2031
52604B-AE-6	LENDMARKFUNDINGTRUSTLFT_20- LFT_20-1CLAS			4	1.C PL	4,189,622	97.8700	4,100,753	4,190,000	4,190,134		(246)			3.330	3.344	MON	4,263	139,527	02/26/2020	09/20/2030
52604B-AF-3	LENDMARKFUNDINGTRUSTLFT_20- LFT_20-1CLAS			4	1.F PL	379,997	96.0000	364,800	380,000	379,980		4			3.840	3.872	MON	446	14,592	02/26/2020	09/20/2030
52604B-AG-1	LENDMARKFUNDINGTRUSTLFT_20- LFT_20-1CLAS			4	2.C PL	429,782	95.7200	411,596	430,000	429,875		26			4.280	4.327	MON	562	18,404	02/26/2020	09/20/2030
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _	0			2.C FE	1,658,464	93.9590	1,653,484	1,759,789	1,658,056		(407)			5.910	6.622	JAJO	17,623	26,001	10/07/2024	07/31/2062
55026N-AB-9	LUMINACEABS-2022ISSUERLLCB ABS 0-24-B 14	0			2.C FE	4,638,837	95.6790	4,573,134	4,779,663	4,636,472		(2,365)			6.960	7.459	JAJO	56,368	6,468	10/18/2024	10/30/2031
55067@-AA-0	LUXAETERNA2022-1LLC ABS_ABS				1.D PL	10,006,355	93.4500	9,625,259	10,299,902	10,033,185		(262)			4.000	4.755	MON	12,589	411,996	03/21/2023	10/01/2050
55067@-AB-8	LUXAETERNA2022-1LLC ABS_ABS	0			2.A PL	1,437,952	89.0100	1,368,899	1,537,916	1,443,216		(1,701)			4.250	6.135	MON	1,997	65,362	03/21/2023	10/01/2050
55067@-AC-6	LUXAETERNA2022-1LLC ABS_ABS	0			3.A PL	712,920	70.5600	558,929	792,134	725,722		7,729			5.000	6.699	MON	1,210	39,607	03/21/2023	10/01/2050
55068*-AA-1	LUXAETERNA2022-2LLC ABS_ABS				1.D PL	9,816,331	93.4800	9,445,503	10,104,304	9,852,348		4,454			4.000	4.727	MON	12,350	404,172	03/21/2023	10/01/2050
55068*-AB-9	LUXAETERNA2022-2LLC ABS_ABS	0			2.A PL	1,430,843	89.5100	1,369,783	1,530,313	1,427,778		(13,264)			4.250	6.121	MON	1,987	65,038	03/21/2023	10/01/2050
55068*-AB-9	LUXAETERNA2022-2LLC ABS_ABS				2.A PL		89.5100								4.250	6.121	MON			03/21/2023	10/01/2050
55068*-AC-7	LUXAETERNA2022-2LLC ABS_ABS	0			3.A PL	721,878	70.8300	568,118	802,086	737,060		7,667			5.000	6.655	MON	1,225	40,104	03/21/2023	10/01/2050
56847P-AA-1	MARINER FINANCE ISSUANCE TRUST ABS_ABS			4	1.C PL	3,063,258	98.6640	3,023,654	3,064,584	3,062,517		(1,571)			3.470	3.623	MON	3,249	106,341	12/18/2019	12/20/2034
56847P-AC-7	MARINER FINANCE ISSUANCE TRUST ABS_ABS	0		4	1.F PL	295,917	98.8150	292,491	296,000	295,982		14			4.080	4.120	MON	369	12,077	12/18/2019	12/20/2034
56847P-AE-3	MARINER FINANCE ISSUANCE TRUST ABS_ABS	0		4	2.B PL	178,948	99.2250	177,613	179,000	178,978		8			4.820	4.874	MON	264	8,628	12/18/2019	12/20/2034
61036*-AA-8	MONROECAPITALSTARRCLOIILLC MONROESTARRCLO	0			1.F PL	15,397,300	103.2360	15,895,503	15,397,300	15,397,300					7.991	8.052	FMAN	160,638	1,264,430	12/13/2023	12/13/2031
61036*-AB-6	MONROECAPITALSTARRCLOIILLC MONROESTARRCLO	0			2.B PL	2,805,176	102.3510	2,871,120	2,805,176	2,805,176					9.491	9.598	FMAN	34,759	269,751	12/13/2023	12/13/2031
61036*-AC-4	MONROECAPITALSTARRCLOIILLC MONROESTARRCLO	0			3.B PL	1,251,112	99.2540	1,241,774	1,251,112	1,251,112					10.741	10.878	FMAN	17,545	134,949	12/13/2023	12/13/2031
61036@-AA-6	MONROECAPITALSTARRCLOIILL MONROESTARRCLO	0			1.F PL	14,970,165	103.3610	15,473,357	14,970,165	14,970,165					7.991	8.061	FMAN	156,182	1,229,353	12/13/2023	12/13/2031
61036@-AB-4	MONROECAPITALSTARRCLOIILL MONROESTARRCLO	0			2.B PL	2,727,358	102.4340	2,793,730	2,727,358	2,727,358					9.491	9.591	FMAN	33,795	262,268	12/13/2023	12/13/2031
61036@-AC-2	MONROECAPITALSTARRCLOIILL MONROESTARRCLO	0			3.B PL	1,216,405	99.3000	1,207,889	1,216,405	1,216,405					10.741	10.868	FMAN	17,058	131,205	12/13/2023	12/13/2031
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _	0			1.B FE	847,779	81.3350	770,402	947,197	856,215		(6,888)			1.510	3.838	MON	437	14,303	04/13/2022	12/20/2046
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _				1.B FE		81.3350								1.510	3.838	MON			04/13/2022	12/20/2046
63942K-AA-2	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _	0			1.A FE	1,899,872	88.2780	1,679,706	1,902,742	1,899,289		(1,183)			1.580	1.641	MON	1,336	30,063	11/17/2021	04/15/2070
63942M-AA-8	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS _	0			1.A FE	5,607,478	89.6800	5,028,892	5,607,584	5,606,138		(1,347)			2.230	2.247	MON	5,558	125,049	02/01/2022	07/15/2070
64129K-BG-1	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	0			1.C FE	877,500	100.1290	901,164	900,000	882,432		3,207			6.268	6.749	JAJO	12,222	63,384	06/13/2023	10/15/2029
64132Y-AS-1	NEUBERGER BERMAN CLO LTD NEUB NEUB_34-R	0			1.C FE	750,000	100.1830	751,371	750,000	750,000					6.367	6.360	JAJO	9,551	54,176	02/08/2022	01/20/2035
68233J-CV-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C			1	1.F FE	26,710	98.9810	26,725	27,000	26,711		1			4.650	4.901	MN	167		12/23/2024	11/01/2029
68267E-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	0		4	1.C FE	1,499,209	98.4980	1,477,463	1,500,000	1,499,714		99			4.190	4.239	MON	2,968	62,850	03/12/2019	11/14/2028
68267E-AD-6	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	0		4	2.A FE	1,499,149	98.7940	1,481,915	1,500,000	1,499,670		117			4.680	4.741	MON	3,315	70,200	03/12/2019	04/14/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682696-AD-1	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	0		4	2.B FE	1,999,053	93.5680	1,871,360	2,000,000	1,999,496		81			3.450	3.480	MON	3,258	69,000	08/13/2020	09/14/2035
68269A-AA-8	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB			4	1.A PL	2,487,907	94.5210	2,363,023	2,500,000	2,499,032		389			3.390	3.431	MON	4,002	84,750	08/01/2019	08/14/2036
68269A-AB-6	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	0		4	1.C PL	298,570	94.4700	283,411	300,000	299,695		97			3.920	3.990	MON	555	11,760	08/01/2019	08/14/2036
68269A-AC-4	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	0		4	1.E PL	199,088	95.1090	190,218	200,000	199,657		101			4.670	4.777	MON	441	9,340	08/01/2019	08/14/2036
68269A-AD-2	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A	0		4	2.A PL	2,388,802	97.7450	2,345,885	2,400,000	2,394,788		1,265			6.290	6.442	MON	7,129	150,960	08/01/2019	08/14/2036
693342-AA-5	PG&E WILDFIRE RECOVERY FUNDING ABS	0			1.A FE	8,932,090	96.8050	8,646,887	8,932,273	8,919,281		(12,992)			3.594	3.647	JD	26,752	321,026	05/03/2022	06/01/2030
694308-JT-5	PACIFICGASANDELECTRICCOMPA SECURED CORP_	0		2	2.B FE	2,116,180	88.6640	1,857,511	2,095,000	2,109,645		(2,160)			3.250	3.122	JD	5,674	68,088	11/10/2021	06/01/2031
694308-KL-0	PACIFICGASANDELECTRICCOMPA SECURED CORP			2	2.B FE	779,900	103.4480	779,998	754,000	779,276		(624)			6.100	5.153	JJ	21,208		11/15/2024	01/15/2029
694308-KQ-9	PACIFICGASANDELECTRICCOMPA SECURED CORP			2	2.B FE	239,446	101.6310	239,849	236,000	239,436		(10)			5.550	5.163	MN	1,674		12/23/2024	05/15/2029
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES MUNITAX_BN	0			1.D FE	2,714,478	95.4730	2,219,740	2,325,000	2,653,904		(9,878)			5.912	4.587	JD	6,109	137,454	07/02/2018	06/15/2050
69702D-AC-1	PALMERSQUARELOANFUNDINGLTD MEZZANIN ABS_	0			1.A FE	1,907,044	100.0900	1,913,550	1,911,824	1,908,673		675			6.033	6.187	FMAN	13,456	132,103	02/04/2022	05/20/2029
74166Y-AA-8	PRIMROSESCHOOLSPROSE_19-1A PROSE_19-1A	0		4	2.B FE	1,925,000	98.2230	1,890,790	1,925,000	1,925,000					4.475	4.499	JAJO	14,597	86,144	08/21/2019	07/30/2049
74166Y-AC-4	PRIMROSESCHOOLSPROSE_22-1 PROSE2022-1A2	0			2.B FE	4,950,000	99.5830	4,929,375	4,950,000	4,950,000					5.709	5.749	JAJO	47,884	282,595	05/25/2022	04/30/2052
75458J-AA-5	RAYBURN COUNTRY SECURITIZATION RAYBURNCO	0			1.A FE	1,697,593	91.1370	1,547,135	1,697,593	1,697,593					2.307	0.000	JD	3,264	39,163	02/04/2022	12/01/2030
75907D-AA-5	REGIONAL MANAGEMENT ISSUANCE T ABS_ABS _	0			1.B FE	3,091,109	98.7150	3,050,282	3,090,000	3,090,245		(317)			3.070	3.079	MON	4,216	94,863	02/22/2022	03/15/2032
78433L-AD-8	SCE RECOVERY FUNDING LLC ABS_ABS _22-A	0			1.A FE	727,727	94.4740	687,537	727,753	739,019		11,282			1.977	1.182	MN	1,838	14,388	02/08/2022	11/15/2030
78450F-AA-5	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _				1.A FE	2,625,248	92.0220	2,430,684	2,641,412	2,627,655		91			2.850	3.041	MON	3,346	75,280	03/08/2022	11/16/2054
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _	0			1.D FE	5,088,796	90.9320	4,684,314	5,151,473	5,081,300		(19,509)			3.250	3.651	MON	7,441	167,423	03/08/2022	11/16/2054
81882H-AE-5	SHACKLETON CLO LTD SHACK_13-4R MEZZANIN	0		4	1.B FE	1,000,000	100.1610	1,001,612	1,000,000	1,000,000					6.818	6.779	JAJO	14,771	76,632	04/04/2018	04/14/2031
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGR SENIOR AB	0			1.A FE	73,311	95.1600	68,902	72,406	73,225		204			2.540	2.096	MON	82	1,839	12/07/2021	05/15/2046
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	45,566	96.9750	45,578	47,000	45,570		5			4.200	5.017	MS	658		12/23/2024	03/01/2029
842400-GS-6	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	54,641	91.2700	54,762	60,000	54,656		15			2.850	5.051	FA	713		12/23/2024	08/01/2029
842400-HM-8	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	3,163,861	85.3990	2,702,878	3,165,000	3,164,189		102			2.750	2.754	FA	36,266	87,038	01/10/2022	02/01/2032
842400-HS-5	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	97,001	102.8350	95,637	93,000	96,711		(290)			5.850	4.296	MN	907	2,720	10/07/2024	11/01/2027
842400-JC-8	SOUTHERN CALIFORNIA EDISON COM SECURED C			2	1.G FE	19,076	100.5850	19,111	19,000	19,076					5.150	5.046	JD	82		12/23/2024	06/01/2029
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS T SECURED C	0			3.C FE	1,554,036	92.9470	1,435,879	1,544,844	1,548,835		(1,057)			4.100	3.992	AO	15,835	63,339	07/19/2018	10/01/2029
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB	0			1.D FE	2,089,370	87.2750	1,852,173	2,122,233	2,147,428		55,647			2.790	3.808	MON	1,809	59,210	02/16/2022	02/22/2049
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB				1.D FE		87.2750								2.790	3.808	MON			02/16/2022	02/22/2049
87167N-DE-2	SYMPHONY CLO LTD SYMP_20-23A MEZZANIN AB	0			1.C FE	2,350,000	100.2070	2,354,867	2,350,000	2,350,000					6.518	6.474	JAJO	33,185	171,459	11/17/2021	01/15/2034
87171@-AA-6	SYMPLR SOFTWARE INVESTMENT HOLDINGS PARENT LP				2.A PL	68,156	0.0000	68,156	68,156	68,156					8.849	9.367	MJSD	151		12/30/2024	04/10/2027
87171@-AA-6	SYMPLR SOFTWARE INVESTMENT HOLDINGS PARENT LP	0			2.A PL	1,077,638	0.0000	1,078,734	1,089,070	1,078,734		1,095			8.849	9.367	MJSD	5,086		09/13/2024	04/10/2027
87232B-AE-2	TCI-SYMPHONY CLO TSYMP_17-1A ABS_ABS _17	0		4	2.C FE	2,000,000	100.3280	2,006,554	2,000,000	2,000,000					8.318	8.306	JAJO	36,043	182,423	06/29/2017	07/15/2030
87250C-AL-1	TICP CLO LTD TICP_19-14A ABS_ABS _14-R 1	0			1.A FE	990,000	100.0960	1,000,958	1,000,000	993,553		1,530			5.959	6.124	JAJO	11,918	68,072	02/09/2023	10/20/2032
87272H-AG-5	TEACHERSINSURANCEANDANNUITY TIA_17-3	0		4	2.B FE	1,500,000	100.2300	1,503,456	1,500,000	1,500,000					7.509	7.491	JAJO	24,091	124,929	11/20/2017	01/16/2031
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH UNITEDAIR	0			2.B FE	2,045,490	93.0490	1,903,318	2,045,490	2,045,490					4.550	4.549	FA	32,574	93,070	02/04/2019	08/25/2031
90932D-AA-3	UNITED AIRLINES 2016-2 PASS TH SECURED C				3.A FE	645,032	90.9850	586,885	645,032	645,032					3.100	3.098	AO	4,666	19,996	09/13/2016	04/07/2030
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B	0			2.C FE	3,503,149	90.0000	3,169,183	3,521,314	3,505,356		398			5.611	5.654	MS	58,177	197,581	12/19/2018	09/15/2051
92328G-AY-2	VENTURE CDO LTD VENTR_13-14A ABS_ABS _13	0		4	1.F FE	1,500,000	100.2830	1,504,242	1,500,000	1,500,000					8.776	8.893	FMAN	12,066	145,898	08/15/2017	08/28/2029
PPGHGZ-PZ-6	CASTLELAKEASSET-BASEDPRIVATE APCIIIEVERG				3.B Z	1,791,777	100.2300	1,804,140	1,800,000	1,791,092		(685)			10.500	10.311	JAN	20,729		12/24/2024	12/31/2049
PPGNFM-QT-6	CASTLELAKEASSET-BASEDPRIVATE APCIIIEVERG				2.C Z	1,792,189	100.2200	1,803,960	1,800,000	1,791,774		(415)			8.500	8.387	JAN	16,781		12/24/2024	12/31/2049
11283@-AA-1	BROOKFIELD SECURITIZATION CFO INC	0	A		1.G PL	27,200,000	104.7100	28,481,120	27,200,000	27,200,000					7.334	7.397	JAJO	487,628	547,188	06/28/2024	06/28/2034
00176A-BC-8	AMERICAN MONEY MANAGEMENT CORP AMMC_12-1	0	D	4	1.F FE	1,000,000	100.1490	1,001,486	1,000,000	1,000,000					6.751	6.779	JAJO	11,814	76,092	04/20/2018	04/30/2031
00176C-AU-5	AMERICANMONEYMANAGEMENTCORP SENIOR ABS_A	0	D	4	2.A FE	1,500,000	100.2160	1,503,236	1,500,000	1,500,000					7.483	7.590	FMAN	15,590	126,298	11/01/2017	11/10/2030
03330W-AJ-3	ANCHORAGE CAPITAL CLO LTD ANCH ABS_ABS _	0	D		1.A FE	3,050,000	100.1330	3,054,069	3,050,000	3,050,000					6.079	6.068	JAJO	37,082	211,682	11/19/2021	01/19/2035
03765L-AP-7	APIDOS CLO APID_15-20A APID_15-20A	0	D		1.A FE	247,457	100.1400	249,803	249,452	248,078		291			6.009	6.180	JAJO	3,206	16,972	06/27/2023	07/16/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03766H-AA-8	APIDOSCLOAPID_22-39A APID_39	0	D		1.A FE	8,750,000	100.1510	8,763,177	8,750,000	8,750,000					5.917	5.903	JAJO	103,555	586,932	02/25/2022	04/21/2035
03766Y-AA-1	APIDOS CLO APID_17-28A MEZZANIN ABS_ABS	0	D	4	3.C FE	500,000	100.2630	501,315	500,000	500,000					10.379	10.453	JAJO	10,379	56,566	11/09/2017	01/20/2031
03767C-AE-0	APIDOS CLO APID_17-28A MEZZANIN ABS_ABS	0	D	4	2.C FE	1,000,000	100.2250	1,002,254	1,000,000	1,000,000					7.379	7.389	JAJO	14,758	82,548	11/09/2017	01/20/2031
06759F-AG-1	BABSONCLOLTDBABSN_15-2A SENIOR ABS_ABS _	0	D	4	1.F FE	1,500,000	100.3170	1,504,759	1,500,000	1,500,000					7.829	7.847	JAJO	23,487	130,703	10/12/2017	10/20/2030
06760G-AD-3	BABSON CLO LTD BABSN_18-1A MEZZANIN ABS_	0	D	4	2.C FE	500,000	100.2430	501,214	500,000	500,000					7.518	7.491	JAJO	8,144	41,550	02/23/2018	04/15/2031
06760H-AA-7	BABSON CLO LTD BABSN_18-1A MEZZANIN ABS_	0	D	4	3.C FE	500,000	99.5270	497,635	500,000	500,000					10.418	10.453	JAJO	11,286	56,251	02/23/2018	04/15/2031
08180X-AW-2	BENEFIT STREET PARTNERS CLO LT SENIOR AB	0	D	4	2.C FE	1,500,000	100.0770	1,501,157	1,500,000	1,500,000					7.629	7.644	JAJO	22,887	127,644	01/25/2018	01/20/2031
09203W-AS-4	BLACK DIAMOND CLO LTD BLACK_16 SENIOR AB	0	D	4	1.F FE	499,375	100.1690	500,845	500,000	499,812		(150)			6.859	6.876	JAJO	6,192	38,682	04/12/2018	04/26/2031
09203W-AU-9	BLACK DIAMOND CLO LTD BLACK_16 MEZZANIN	0	D	4	2.C FE	500,000	100.0000	500,001	500,000	500,000					7.879	7.899	JAJO	7,113	43,895	04/12/2018	04/26/2031
09626Y-AW-0	BLUEMOUNTAIN CLO LTD BLUEM_13 SENIOR ABS	0	D	4	2.A FE	1,500,000	100.3490	1,505,240	1,500,000	1,500,000					7.793	7.797	JAJO	23,055	129,203	10/11/2017	10/22/2030
09628F-AE-9	BLUEMOUNTAINCLOLTDBLUEM_17- BLUEM_3	0	D		1.B FE	3,281,025	100.0930	3,303,084	3,300,000	3,287,737		(255)			6.293	6.350	JAJO	44,991	233,244	11/16/2021	01/15/2030
09628J-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_15 BLUEM_15-3	0	D		1.A FE	426,332	100.1330	431,445	430,873	427,263		372			5.879	6.183	JAJO	5,066	28,979	06/28/2023	04/21/2031
09628V-AS-3	BLUEMOUNTAINCLOLTDBLUEM_16- SENIOR ABS_A	0	D	4	1.F FE	1,000,000	100.2730	1,002,732	1,000,000	1,000,000					6.985	7.081	FMAN	9,119	78,723	11/02/2018	11/15/2030
09628V-AU-8	BLUEMOUNTAIN CLO LTD BLUEM_16 MEZZANIN A	0	D	4	2.C FE	500,000	99.9970	499,985	500,000	500,000					7.885	7.997	FMAN	5,147	43,937	11/02/2018	11/15/2030
09629E-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_17 BLUEM_2R	0	D		1.A FE	2,873,494	100.1250	2,906,901	2,903,284	2,879,586		3,505			5.879	6.296	JAJO	33,663	195,671	04/10/2023	10/20/2030
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	0	D		1.G FE	1,128,078	93.8810	1,059,052	1,128,078	1,128,078					4.125	4.146	MJSD	1,422	46,533	03/20/2018	03/20/2033
12549A-AS-9	CIFC FUNDING LTD CIFC_13-1A MEZZANIN ABS	0	D	4	2.C FE	1,500,000	100.3010	1,504,517	1,500,000	1,500,000					8.459	8.459	JAJO	27,139	139,417	07/21/2017	07/16/2030
12549B-AW-8	CIFCFUNDINGLTDCIFC_13-2A SUB ABS_ABS _13	0	D	4	2.C FE	1,500,000	100.2410	1,503,619	1,500,000	1,500,000					7.944	7.949	JAJO	24,825	131,706	09/27/2017	10/18/2030
12549B-AY-4	CIFCFUNDINGLTDCIFC_13-2A CIFC_13-2A	0	D		1.A FE	515,880	100.1300	520,714	520,040	516,631		192			5.894	6.144	JAJO	6,386	34,823	06/30/2023	10/18/2030
12554X-AJ-1	CIFC FUNDING LTD CIFC_19-5A ABS_ABS _19-	0	D		1.A FE	2,500,000	100.1270	2,503,174	2,500,000	2,500,000					6.058	6.007	JAJO	32,812	170,744	11/30/2021	01/16/2035
141312-AG-3	CARBONE CLO LTD CRBN_17-1A MEZZANIN ABS_	0	D	4	2.A FE	1,500,000	100.1500	1,502,248	1,500,000	1,500,000					7.479	7.491	JAJO	22,437	125,351	11/06/2017	01/20/2031
14307P-AJ-4	CGMS_18-17A CGMS_18-17A	0	D	4	1.E FE	1,000,000	100.2610	1,002,608	1,000,000	1,000,000					6.701	6.730	JAJO	11,726	75,378	04/09/2018	04/30/2031
14310B-AS-0	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	0	D	4	1.F FE	1,000,000	100.3380	1,003,376	1,000,000	1,000,000					8.128	8.250	FMAN	10,838	90,402	07/25/2017	08/14/2030
14315C-AA-2	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN	0	D	4	3.C FE	500,000	99.7620	498,812	500,000	500,000					11.068	11.120	JAJO	11,990	59,547	10/13/2017	01/15/2030
15033L-AL-6	CEDAR FUNDING LTD CEDF_19-11A MEZZANIN A	0	D	4	1.G FE	1,000,000	100.7500	1,007,500	1,000,000	1,000,000					7.476	8.377	FMAN	6,853	83,826	04/26/2019	05/29/2032
15033L-AN-2	CEDAR FUNDING LTD CEDF_19-11A MEZZANIN A	0	D	4	2.C FE	1,000,000	100.4840	1,004,835	1,000,000	1,000,000					8.526	9.447	FMAN	7,815	94,515	04/26/2019	05/29/2032
24824T-AU-4	DENALI CAPITAL CLO XII LTD DEN SENIOR AB	0	D	4	1.F FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					6.718	6.677	JAJO	14,555	74,989	04/05/2018	04/15/2031
25255J-AC-1	DIAMETERCAPITALCLODCLO_22-1 DICCL_3	0	D		1.A FE	8,977,500	100.0000	9,000,000	9,000,000	8,982,594		1,395			6.306	6.299	JAJO	122,965	637,343	02/18/2022	04/15/2037
262431-AF-6	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	0	D	4	2.A FE	1,000,000	100.1620	1,001,615	1,000,000	1,000,000					8.168	8.153	JAJO	17,696	89,691	07/24/2017	07/15/2030
26248A-AC-8	DRYDENSENIORLOANFUNDDRSLF_ DRSLF_98	0	D		1.C FE	970,000	100.0300	1,000,297	1,000,000	976,525		4,548			6.367	6.874	JAJO	12,735	72,235	04/12/2023	04/20/2035
28623C-AG-6	ELEVATION CLO LTD AWPT_18-10A ABS_ABS _1	0	D	4	1.B FE	1,000,000	100.2560	1,002,562	1,000,000	1,000,000					7.229	7.236	JAJO	14,458	81,019	10/25/2018	10/20/2031
28623C-AJ-0	ELEVATION CLO LTD AWPT_18-10A ABS_ABS _1	0	D	4	2.A FE	1,000,000	100.0010	1,000,015	1,000,000	1,000,000					8.329	8.357	JAJO	16,658	92,232	10/25/2018	10/20/2031
33883H-AA-3	FLATIRON CLO LTD FLAT_18-1A FLAT_18-1A	0	D	4	3.B FE	500,000	100.4430	502,213	500,000	500,000					10.059	10.095	JAJO	10,618	54,606	02/22/2018	04/17/2031
36318W-AK-6	GALAXYCLOLTDGALXY_13-15A SENIOR ABS_ABS	0	D		1.A FE	799,518	100.0980	808,797	808,002	802,778		1,327			5.888	6.187	JAJO	10,307	53,792	04/18/2023	10/15/2030
38175B-AG-9	GOLUB CAPITAL PARTNERS CLO LTD SUB ABS_A	0	D	4	2.C FE	1,500,000	98.9220	1,483,827	1,500,000	1,500,000					8.066	8.143	FMAN	19,157	134,172	02/23/2018	02/05/2031
44330D-AL-4	HIGHBRIDGE LOAN MANAGEMENT LTD MEZZANIN	0	D	4	2.C FE	1,500,000	100.2130	1,503,201	1,500,000	1,500,000					7.779	7.799	JAJO	23,337	129,936	10/06/2017	10/20/2029
50188G-AT-0	LCM LTD PARTNERSHIP LCM_18A SENIOR ABS_A	0	D		1.A FE	1,005,782	100.1120	1,016,724	1,015,582	1,009,767		1,546			5.899	6.166	JAJO	11,982	68,511	02/21/2023	04/20/2031
50188G-AV-5	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS	0	D	4	1.F FE	1,000,000	100.1200	1,001,201	1,000,000	1,000,000					6.729	6.728	JAJO	13,458	75,921	04/12/2018	04/20/2031
50188G-AW-3	LCM LTD PARTNERSHIP LCM_18A MEZZANIN ABS	0	D	4	2.C FE	1,000,000	100.0000	1,000,002	1,000,000	1,000,000					7.679	7.694	JAJO	15,358	85,606	04/12/2018	04/20/2031
542798-AE-3	LONG POINT PARK CLO LTD LNGPT LONGPT_1	0	D		1.A FE	996,000	100.1400	1,001,404	1,000,000	997,407		114			6.284	6.317	JAJO	13,266	70,834	02/07/2022	01/17/2030
55819J-AQ-6	MADISON PARK FUNDING LTD MDPK MDPK_33-R	0	D		1.C FE	12,500,000	100.0970	12,762,379	12,750,000	12,549,179		29,501			6.456	6.768	JAJO	178,344	922,293	04/12/2023	10/15/2032
59801M-AC-2	MIDOCEAN CREDIT CLO VIII LLC M MIDO_18-8	0	D		1.A FE	4,810,000	100.2210	5,011,056	5,000,000	4,860,181		20,674			6.083	6.994	FMAN	35,482	348,031	04/26/2023	02/20/2031
59801M-AJ-7	MIDOCEAN CREDIT CLO VIII LLC M MIDO_18-8	0	D	4	2.C FE	1,500,000	100.0520	1,500,784	1,500,000	1,500,000					7.683	7.793	FMAN	13,445	128,809	01/17/2018	02/20/2031
64132J-AN-5	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	0	D		1.A FE	386,313	100.0530	392,483	392,275	388,020		793			5.919	6.239	JAJO	4,644	26,543	05/31/2023	04/20/2031
67091Y-AY-0	OCPCLOLTDOCP_15-9A OCP_15-9RR	0	D		1.C FE	3,178,450	100.0830	3,252,689	3,250,000	3,193,023		8,673			6.406	6.742	JAJO	45,108	233,467	04/12/2023	01/15/2033
67106B-AT-4	OCP CLO LTD OCP_14-6A SENIOR ABS_ABS _14	0	D	4	2.C FE	1,500,000	100.2020	1,503,028	1,500,000	1,500,000					8.109	8.102	JAJO	25,679	134,082	09/25/2017	10/17/2030
67576F-AA-7	OCTAGONINVESTMENTPARTNERSLT OCT46_18-RR		D		1.A FE	336,683	100.1080	340,451	340,084	337,383		24			5.869	6.214	JAJO	4,269	22,654	06/07/2023	04/16/2031
67591U-AC-1	OCTAGONINVESTMENTPARTNERS36 SENIOR ABS_A		D		1.A FE	666,877	100.1120	673,688	672,933	668,258		170			5.888	6.129	JAJO	8,584	44,800	04/17/2023	04/15/2031
750103-AC-7	RAD CLO LTD RAD_21-15A ABS_ABS _15 144A	0	D		1.C FE	850,170	100.1360	851,153	850,000	850,398		(79)			6.529	6.514	JAJO	11,099	62,800	01/26/2022	01/20/2034
83608G-AU-0	SOUND POINT CLO LTD SNDPT_13-1 ABS_ABS	0	D	4	2.C FE	1,000,000	100.0000	1,000,002	1,000,000	1,000,000					7.579	7.592	JAJO	13,684	84,724	01/22/2018	01/26/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87165Y-AG-8	SYMPHONYCLOLTDSYMP_18-19A SYMPHONYCLOLTD	0	D	4	1.D FE	500,000	100.0860	500,432	500,000	500,000					6.659	6.626	JAJO	7,121	37,322	02/22/2018	04/16/2031
87165Y-AJ-2	SYMPHONYCLOLTDSYMP_18-19A SYMP_18-19A	0	D	4	2.C FE	512,821	100.0000	512,821	512,821	512,821					7.459	7.440	JAJO	8,181	42,450	02/22/2018	04/16/2031
87166D-AA-6	SYMPHONYCLOLTDSYMP_18-19A ABS_ABS _018-1	0	D	4	3.C FE	500,000	97.4690	487,344	500,000	500,000					10.109	10.146	JAJO	10,811	54,860	02/22/2018	04/16/2031
87231B-AJ-2	TCI FLATIRON CLO LTD TFLAT_17 SENIOR ABS	0	D	4	1.G FE	1,000,000	100.3670	1,003,674	1,000,000	1,000,000					7.497	7.639	FMAN	9,163	84,536	10/16/2017	11/18/2030
92331V-AL-2	VENTURE CDO LTD VENTR_18-31A MEZZANIN AB	0	D	4	1.D FE	500,000	96.9300	484,648	500,000	500,000					4.703	4.730	JAJO	4,638	23,515	02/28/2018	04/20/2031
92331X-AL-8	VENTURE CDO LTD VENTR_18-35A MEZZANIN AB	0	D	4	1.C FE	1,000,000	100.2580	1,002,585	1,000,000	1,000,000					7.193	7.186	JAJO	14,187	80,052	10/17/2018	10/22/2031
92917A-AG-1	VOYA CLO LTD VOYA_18-1A MEZZANIN ABS_ABS	0	D	4	2.C FE	500,000	100.2480	501,241	500,000	500,000					7.479	7.491	JAJO	7,479	41,857	02/23/2018	04/19/2031
92917B-AA-2	VOYA CLO LTD VOYA_18-1A MEZZANIN ABS_ABS	0	D	4	4.A FE	500,000	96.5200	482,599	500,000	500,000					10.079	10.146	JAJO	10,079	55,146	02/23/2018	04/19/2031
92917C-AN-2	ING INVESTMENT MANAGEMENT CLO SUB ABS_AB	0	D	4	2.C FE	1,500,000	100.1990	1,502,985	1,500,000	1,500,000					7.868	7.847	JAJO	25,569	129,973	09/29/2017	10/15/2030
92917R-AJ-8	VOYA CLO LTD VOYA_19-2 ABS_ABS _19-2A 14	0	D	4	2.C FE	500,000	100.0560	500,278	500,000	500,000					8.579	8.612	JAJO	8,579	47,391	06/20/2019	07/20/2032
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						456,787,771	XXX	454,481,010	459,164,043	457,009,396		148,217			XXX	XXX	XXX	5,377,653	26,852,678	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,721,701,445	XXX	1,597,522,304	1,708,996,949	1,716,208,804		(1,328,502)		(457,351)	XXX	XXX	XXX	14,133,803	65,672,256	XXX	XXX
87089N-AA-8	SWISSREFINANCE(LUXEMBOURG) SWISSREFINANC	0	D	2	1.F FE	2,167,500	99.1720	1,983,440	2,000,000	2,081,300		(17,236)			5.000	3.952	AO	24,722	100,000	07/16/2019	04/02/2049
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,167,500	XXX	1,983,440	2,000,000	2,081,300		(17,236)			XXX	XXX	XXX	24,722	100,000	XXX	XXX
1309999999. Total - Hybrid Securities						2,167,500	XXX	1,983,440	2,000,000	2,081,300		(17,236)			XXX	XXX	XXX	24,722	100,000	XXX	XXX
41363*-AA-3	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6				1.A PL	954,556	0.0000	954,556	954,556	954,556					5.847	5.843	MJSD	1,079		12/30/2024	01/15/2037
41363*-AB-1	HARRELL 2023-1 LLC-CLASSC _2023-1.L Adj % Due 1/15/2037 MJSD6				1.C PL	236,340	0.0000	236,340	236,340	236,340					6.027	6.023	MJSD	275		12/30/2024	01/15/2037
41363*-AC-9	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6				1.F PL	109,434	0.0000	109,434	109,434	109,434					6.857	6.858	MJSD	145		12/30/2024	01/15/2037
41363*-AD-7	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6				2.B PL	151,736	0.0000	151,736	151,736	151,736					7.817	7.825	MJSD	229		12/30/2024	01/15/2037
41363*-AE-5	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6				3.B PL	131,504	0.0000	131,504	131,504	131,504					11.287	11.335	MJSD	286		12/30/2024	01/15/2037
41363*-AF-2	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6				4.B PL	78,719	0.0000	78,719	78,719	78,719					14.117	14.214	MJSD	214		12/30/2024	01/15/2037
46523*-AA-5	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_				1.A PL	1,732,920	0.0000	1,732,920	1,732,920	1,732,920					0.000	0.000	MJSD			12/30/2024	01/15/2037
46523*-AB-3	ISSERLIS2023-1LLC-CLASSC IS_2023-1_				1.C PL	429,056	0.0000	429,056	429,056	429,056					0.000	0.000	MJSD			12/30/2024	01/15/2037
46523*-AC-1	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_				1.F PL	198,668	0.0000	198,668	198,668	198,668					0.000	0.000	MJSD			12/30/2024	01/15/2037
46523*-AD-9	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_				2.B PL	275,464	0.0000	275,464	275,464	275,464					0.000	0.000	MJSD			12/30/2024	01/15/2037
46523*-AE-7	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_				3.B PL	238,736	0.0000	238,736	238,736	238,736					0.000	0.000	MJSD			12/30/2024	01/15/2037
46523*-AF-4	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_				4.B PL	142,907	0.0000	142,907	142,907	142,907					14.117	14.214	MJSD	585		12/30/2024	01/15/2037
47931*-AA-3	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6				1.A PL	955,039	0.0000	955,039	955,039	955,039					5.847	5.843	MJSD	1,079		12/30/2024	01/15/2037
47931*-AB-1	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6				1.C PL	236,459	0.0000	236,459	236,459	236,459					6.027	6.023	MJSD	275		12/30/2024	01/15/2037
47931*-AC-9	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6				1.F PL	109,489	0.0000	109,489	109,489	109,489					0.000	0.000	MJSD			12/30/2024	01/15/2037
47931*-AD-7	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6				2.B PL	151,812	0.0000	151,812	151,812	151,812					0.000	0.000	MJSD			12/30/2024	01/15/2037
47931*-AE-5	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6				3.B PL	131,571	0.0000	131,571	131,571	131,571					0.000	0.000	MJSD			12/30/2024	01/15/2037
47931*-AF-2	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6				4.B PL	78,758	0.0000	78,758	78,758	78,758					0.000	0.000	MJSD			12/30/2024	01/15/2037
PPGHLF-00-0	LCMEISSUERLP ABS _				4.B Z	265,292	0.0000	261,455	261,455	261,455				(3,838)	0.000	0.000	MON			12/16/2024	12/31/2049
PPGIM9-J7-4	LCMEISSUERLP ABS _				1.G Z	4,311,002	0.0000	4,248,637	4,248,637	4,248,637				(62,365)	0.000	0.000	MON			12/16/2024	12/31/2049
PPGMK3-HR-8	LCMEISSUERLP ABS _				3.B Z	530,585	0.0000	522,909	522,909	522,909				(7,676)	0.000	0.000	MON			12/16/2024	12/31/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
PPGNK2-GP-3	LCMEISSUERLP ABS				2.B Z	331,616	100.0000	326,818	326,818	326,818				(4,797)	0.000	0.000	MON			12/16/2024	12/31/2049
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						11,781,663	XXX	11,702,987	11,702,987	11,702,987				(78,676)	XXX	XXX	XXX	4,167		XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						11,781,663	XXX	11,702,987	11,702,987	11,702,987				(78,676)	XXX	XXX	XXX	4,167		XXX	XXX
05650*-AA-0	BAMFREEDOMSPV1LP GEMSWAREHOUSEJUNIORLOAN	0			1.F PL	4,937,137	0.0000	4,937,137	4,937,137	4,937,137					6.810	6.810	JUL	165,308	41,135	07/08/2024	07/08/2025
49368*-AA-1	KEYSTONETERMINALHOLDINGSLLC KEYSTONETERM	0			2.A PL	10,173,125	0.0000	10,175,154	10,250,000	10,175,154		2,029			6.420	6.606	MJSD	3,656		10/04/2024	10/03/2031
55425@-AA-7	MNHYDROLLC TERM LOAN				2.C PL	500,000	0.0000	500,000	500,000	500,000					4.495	4.495	MJSD	749		12/20/2024	12/31/2031
71384P-A*-2	PERIMETERMASTERNOTEBUSINESS PMNBTSERIES2	0			1.D PL	7,500,000	99.0950	7,432,106	7,500,000	7,500,000					4.710	4.710	MON	15,700	353,250	10/12/2022	11/15/2028
71384P-A@-0	PERIMETERMASTERNOTEBUSINESS PMNBTSERIES2	0			1.G PL	2,500,062	98.5920	2,464,856	2,500,062	2,500,062					5.350	5.350	MON	5,945	133,753	10/12/2022	11/15/2028
86277*-AA-3	STRATEGIC PARTNERS FUND VIII L SECURED T			4	1.F PL	3,176,149	100.5300	3,192,983	3,176,149	3,176,149					4.147	4.183	MON	20,250	254,245	01/11/2021	03/10/2026
G0409#-AA-4	APHIGHLANDSHOLDINGSLP TERM LOAN	0			3.B Z	3,711,420	0.0000	3,715,099	3,794,076	3,715,099		3,679			9.250	9.923	AO	73,115		10/15/2024	10/16/2028
G2970@-AA-1	APHIGHLANDSHOLDINGSLP TERM LOAN	0			3.B Z	6,070,723	0.0000	6,076,741	6,205,924	6,076,730		6,018			9.250	9.923	AO	119,593		10/15/2024	10/16/2028
G4807#-AA-4	INFRASTRUCTURE BERMUDA BORROWE BIP LOAN	0			1.G PL	7,960,000	0.0000	7,963,965	8,000,000	7,963,965		3,965			6.621	6.795	MJSD	1,471	350,081	05/24/2024	05/24/2029
G4807*-AA-8	INFRASTRUCTURE BERMUDA BORROWE BIP LOAN	0			1.G PL	7,960,000	0.0000	7,963,965	8,000,000	7,963,965		3,965			6.621	6.795	MJSD	1,471	350,081	05/24/2024	05/24/2029
PPGG78-42-4	BPYBERMUDAHOLDINGSVILTD SENIOR REVOLVE		C		2.C Z	5,000,000	0.0000	5,000,000	5,000,000	5,000,000					6.366	6.366	MON	11,495	85,723	10/09/2024	05/19/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						59,488,616	XXX	59,422,006	59,863,348	59,508,261		19,656			XXX	XXX	XXX	418,753	1,568,268	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						59,488,616	XXX	59,422,006	59,863,348	59,508,261		19,656			XXX	XXX	XXX	418,753	1,568,268	XXX	XXX
2419999999. Total - Issuer Obligations						1,095,151,367	XXX	995,914,233	1,080,750,594	1,089,393,614		(1,557,151)		(372,871)	XXX	XXX	XXX	9,189,886	32,894,633	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						269,164,776	XXX	225,945,840	265,189,502	269,080,034		(208,642)			XXX	XXX	XXX	609,704	7,352,951	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						168,728,487	XXX	148,907,485	165,967,152	168,152,293		75,099		(84,480)	XXX	XXX	XXX	445,178	6,506,043	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						469,569,434	XXX	467,043,687	471,867,030	469,712,383		148,217		(78,676)	XXX	XXX	XXX	5,388,153	26,890,678	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						59,488,616	XXX	59,422,006	59,863,348	59,508,261		19,656			XXX	XXX	XXX	418,753	1,568,268	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						2,062,102,680	XXX	1,897,233,251	2,043,637,626	2,055,846,585		(1,522,821)		(536,027)	XXX	XXX	XXX	16,051,674	75,212,573	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 564,820,677	1B ..$ 53,942,413	1C ..$ 136,262,034	1D ..$ 92,420,845	1E ..$ 122,115,552	1F ..$ 188,114,182 1G ..$ 252,131,356
1B	2A ...$ 219,554,886	2B ..$ 241,163,901	2C ..$ 112,066,712			
1C	3A ...$ 10,185,316	3B ..$ 49,808,487	3C ..$ 5,867,867			
1D	4A ...$ 999,932	4B ..$ 561,839	4C ..$			
1E	5A ...$	5B ..$ 5,830,586	5C ..$			
1F	6 .....$					

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
G3793#-20-3	GEMSTOPCOLIMITED GEMSREDEEMABLEPREFERRED		D	4,000.000	1,000.00	1,007.429	4,177,600	1,044.400	4,177,600	4,029,714				147,886			147,886		4.B PL	07/08/2024
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							4,177,600	XXX	4,177,600	4,029,714				147,886			147,886		XXX	XXX
PPGMFN-GA-8	CASTLELAKEASSET-BASEDPRIVATE APCIIIEVERG			1,500,000.000	1,000.00	0.995	1,492,879	1.002	1,503,600	1,492,891				(12)			(12)		4.B Z	12/24/2024
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							1,492,879	XXX	1,503,600	1,492,891				(12)			(12)		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							5,670,479	XXX	5,681,200	5,522,605				147,874			147,874		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							5,670,479	XXX	5,681,200	5,522,605				147,874			147,874		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$ 5,670,479	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX										XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
G0149#-10-1	ALA MOANA PROPERTY HOLDINGS LTD	0		598.450	6,032,352	10,079.960	6,032,352	5,984,532		35,827		47,820		47,820		06/21/2024	
G4002#-10-9	5MW PROPERTY HOLDINGS LTD	0		513.490	5,184,972	10,097.514	5,184,972	5,135,551		73,823		49,421		49,421		09/11/2024	
G5178#-10-4	JORDAN CREEK PROPERTY HOLDINGS LTD	0		501.150	5,077,508	10,131.713	5,077,508	5,011,464				66,044		66,044		06/18/2024	
G5553*-10-3	LA CANTERA PROPERTY HOLDINGS LTD	0		495.410	5,050,528	10,194.642	5,050,528	4,954,132		41,724		96,396		96,396		06/21/2024	
G9144@-10-9	200 VESEY PROPERTY HOLDINGS LTD	0		461.670	4,586,079	9,933.674	4,586,079	4,527,695				58,384		58,384		09/11/2024	
G9152#-10-6	2MW PROPERTY HOLDINGS LTD	0		535.930	5,334,593	9,953.899	5,334,593	5,459,914				(125,321)		(125,321)		12/19/2024	
G9667*-10-8	WILLOWBROOK PROPERTY HOLDINGS LTD	0		527.080	5,348,031	10,146.525	5,348,031	5,270,803				77,227		77,227		06/18/2024	
G9750*-10-6	WOODLANDS MALL PROPERTY HOLDINGS LTD	0		503.940	5,127,996	10,175.807	5,127,996	5,039,426				88,570		88,570		06/17/2024	
C0557*-10-4	BFPL TORONTO PROPERTY HOLDINGS INC	0		677.230	4,601,074	6,793.960	4,601,074	4,880,307				(61,199)		(61,199)	(218,253)	09/11/2024	
C0558*-10-3	BFPL CALGARY PROPERTY HOLDINGS INC	0		680.200	4,666,780	6,860.897	4,666,782	4,915,146				(28,774)		(28,774)	(219,267)	09/11/2024	
C0797#-10-0	BAY ADELAIDE PROPERTY HOLDINGS INC	0		683.810	4,663,714	6,820.190	4,663,714	4,888,227				(6,093)		(6,093)	(217,961)	09/11/2024	
C0797@-10-2	BAY ADELAIDE NORTH PROPERTY HOLDINGS INC	0		684.260	4,759,614	6,955.856	4,759,614	4,973,713				1,871		1,871	(215,970)	06/14/2024	
G3143#-10-1	EUGENE PROPERTY HOLDINGS LTD	0		408.490	4,143,948	10,144.552	4,143,948	4,086,015				57,933		57,933		09/11/2024	
G9155*-10-7	TYSONS GALLERIA PROPERTY HOLDINGS LTD	0		460.500	4,639,280	10,074.440	4,639,280	4,605,012				34,268		34,268		06/14/2024	
G5493#-10-2	LILIA PROPERTY HOLDINGS LIMITED	0	D	499.860	4,987,218	9,977.229	4,987,218	5,004,663				(17,445)		(17,445)		08/23/2024	
G7001*-10-7	ONE LIBERTY PLAZA PROPERTY HOLDINGS LIMITED	0	D	419.700	3,953,110	9,418.893	3,953,110	4,203,730				(250,621)		(250,621)		08/23/2024	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					78,156,797	XXX	78,156,799	78,940,330		151,374		88,481		88,481	(871,451)	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					78,156,797	XXX	78,156,799	78,940,330		151,374		88,481		88,481	(871,451)	XXX	XXX
5989999999 - Total Common Stocks					78,156,797	XXX	78,156,799	78,940,330		151,374		88,481		88,481	(871,451)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					83,827,276	XXX	83,837,999	84,462,935		151,374		236,355		236,355	(871,451)	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-HL-8	UNITEDSTATESTREASURY SENIOR GOVT BND		03/07/2024	RBC DOMINION SECURITIES INC.		209,573	210,000	1,814
91282C-HV-6	UNITEDSTATESTREASURY SENIOR GOVT BND		03/08/2024	RBC DOMINION SECURITIES INC.		753,047	750,000	1,121
0109999999. Subtotal - Bonds - U.S. Governments						962,620	960,000	2,935
64990F-5N-0	DORMITORY AUTHORITY OF STATE O NEWYORKST		02/22/2024	TAX FREE EXCHANGE		2,181,665	2,125,000	1,318
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,181,665	2,125,000	1,318
00108W-AH-3	AEPTEXASINC AEPTEXASINC		12/23/2024	3RDPARTY		35,736	37,000	101
00108W-AS-9	AEPTEXASINC SENIOR CORP BND		12/23/2024	3RDPARTY		111,412	108,000	2,008
00138C-AX-6	COREBRIDGE GLOBAL FUNDING SECURED CORP B		10/07/2024	3RDPARTY		28,538	28,000	348
00138C-BA-5	COREBRIDGE GLOBAL FUNDING COREBRIDGEGLOB		11/15/2024	3RDPARTY		780,637	778,000	16,295
00232*-AB-6	ASPSUMMA1LLC ASPSUMMA1CLASSA		10/23/2024	DIRECT		11,692,013	11,692,013	
00232*-AC-4	ASPSUMMA1LLC ASPSUMMA1CLASSB		10/23/2024	DIRECT		1,670,288	1,670,288	
00232*-AD-2	ASPSUMMA1LLC ASPSUMMA1CLASSC		10/23/2024	DIRECT		1,837,316	1,837,316	
00232*-AE-0	ASPSUMMA1LLC ASPSUMMA1CLASSD		10/23/2024	DIRECT		1,614,611	1,614,611	
00232*-AF-7	ASPSUMMA1LLC ASPSUMMA1CLASSE		10/23/2024	DIRECT		8,251,837	8,407,114	
00235*-AB-3	ASPSUMMA2LLC ASPSUMMA2CLASSA		10/23/2024	DIRECT		12,423,401	12,423,401	
00235*-AC-1	ASPSUMMA2LLC ASPSUMMA2CLASSB		10/23/2024	DIRECT		1,716,617	1,716,617	
00235*-AD-9	ASPSUMMA2LLC ASPSUMMA2CLASSC		10/23/2024	DIRECT		1,942,230	1,942,230	
00235*-AE-7	ASPSUMMA2LLC ASPSUMMA2CLASSD		10/23/2024	DIRECT		1,740,159	1,740,159	
00235*-AF-4	ASPSUMMA2LLC ASPSUMMA2CLASSE		10/23/2024	DIRECT		8,752,128	8,911,203	
00235@-AB-1	ASPSUMMA3LLC ASPSUMMA3CLASSA		10/21/2024	DIRECT		12,849,655	12,849,655	
00235@-AC-9	ASPSUMMA3LLC ASPSUMMA3CLASSB		10/21/2024	DIRECT		1,993,144	1,993,144	
00235@-AD-7	ASPSUMMA3LLC ASPSUMMA3CLASSC		10/21/2024	DIRECT		2,130,937	2,130,937	
00235@-AE-5	ASPSUMMA3LLC ASPSUMMA3CLASSD		10/21/2024	DIRECT		1,726,264	1,726,264	
00235@-AF-2	ASPSUMMA3LLC ASPSUMMA3CLASSE		10/21/2024	DIRECT		9,169,914	9,350,000	
00236*-AB-2	ASPSUMMA4LLC ASPSUMMA4CLASSA		10/23/2024	DIRECT		11,184,555	11,184,555	
00236*-AC-0	ASPSUMMA4LLC ASPSUMMA4CLASSB		10/23/2024	DIRECT		1,717,628	1,717,628	
00236*-AD-8	ASPSUMMA4LLC ASPSUMMA4CLASSC		10/23/2024	DIRECT		1,846,340	1,846,340	
00236*-AE-6	ASPSUMMA4LLC ASPSUMMA4CLASSD		10/23/2024	DIRECT		1,540,096	1,540,096	
00236*-AF-3	ASPSUMMA4LLC ASPSUMMA4CLASSE		10/23/2024	DIRECT		7,999,449	8,144,308	
01882Y-AE-6	ALLIANT ENERGY FINANCE LLC SENIOR CORP B		11/15/2024	3RDPARTY		200,213	193,000	973
02209S-BD-4	ALTRIA GROUP INC SENIOR CORP_BND		11/15/2024	3RDPARTY		775,710	783,000	9,918
02665W-FQ-9	AMERICAN HONDA FINANCE CORPORA SENIORCOR		12/23/2024	3RDPARTY		1,011,301	1,035,000	10,478
03040W-AU-9	AMERICAN WATER CAPITAL CORP SENIORCORPBN		10/07/2024	3RDPARTY		100,596	105,000	1,278
036752-AL-7	ELEVANCE HEALTH INC SENIOR CORP_BND		11/15/2024	3RDPARTY		240,877	265,000	1,354
036752-AY-9	ELEVANCE HEALTH INC SENIORCORPBND		10/07/2024	3RDPARTY		17,469	17,000	311
03765H-AD-3	APOLLO MANAGEMENT HOLDINGS LP SENIOR COR		12/23/2024	3RDPARTY		291,286	294,000	5,212
04685A-3Q-2	ATHENE GLOBAL FUNDING ATHENEGLOBALFUNDIN		12/23/2024	3RDPARTY		34,319	34,000	881
04685A-4C-2	ATHENE GLOBAL FUNDING ATHENEGLOBALFUNDIN		12/23/2024	3RDPARTY		204,477	210,000	2,148
04687*-AA-0	ATHENA FUNDING I LLC		06/28/2024	3RDPARTY		2,686,703	2,702,703	
05526D-BH-7	BAT CAPITAL CORP BATCAPITALCORP		11/15/2024	3RDPARTY		385,346	413,000	2,899
05565E-BE-4	BMW US CAPITAL LLC SENIORCORPBND144A		10/07/2024	3RDPARTY		4,887	5,000	30
05565E-BJ-3	BMW US CAPITAL LLC SENIOR CORP BND 144A		12/23/2024	3RDPARTY		113,195	120,000	822
05565E-CR-4	BMW US CAPITAL LLC SENIORCORPBND144A		12/23/2024	3RDPARTY		901,092	916,000	11,975
05581J-AA-2	BNSFRAILWAYCO2015-1PASSTH BNSFRAILWAYCO2		10/07/2024	3RDPARTY		61,746	64,267	688
05723K-AE-0	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		11/15/2024	3RDPARTY		437,201	456,000	6,319
05723K-AG-5	BAKER HUGHES HOLDINGS LLC SENIOR CORP_BN		12/23/2024	3RDPARTY		50,652	55,000	235
06051G-HM-4	BANK OF AMERICA CORP BANKOFAMERICACORP		12/23/2024	3RDPARTY		390,249	401,000	7,279
096630-AG-3	BOARDWALK PIPELINES LP SENIOR CORP BND		10/07/2024	3RDPARTY		96,767	97,000	2,005
099724-AP-1	BORGWARNER INC SENIORCORPBND		12/23/2024	3RDPARTY		828,769	834,000	10,924
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		10/07/2024	3RDPARTY		52,473	54,000	885
11135F-BR-1	BROADCOM INC SENIOR CORP BND 144A		11/15/2024	3RDPARTY		1,173,457	1,220,000	4,609
11135F-CA-7	BROADCOM INC SENIORCORPBND		10/07/2024	3RDPARTY		87,173	88,000	61
114259-AT-1	BROOKLYN UNION GAS CO BROOKLYNUNIONGASCO		12/23/2024	3RDPARTY		915,497	965,000	8,330
125523-AH-3	CIGNA GROUP SENIOR CORP_BND		10/07/2024	3RDPARTY		53,744	54,000	1,135
14314D-AA-1	CARLYLE FINANCE SUBSIDIARY LLC SENIOR CO		12/23/2024	3RDPARTY		891,376	956,000	6,041

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
14913U-AQ-3	CATERPILLAR FINANCIAL SERVICES SENIORCOR		10/07/2024	3RDPARTY		93,484	93,000	588
15189T-BG-1	CENTERPOINT ENERGY INC SENIOR CORP BND		11/15/2024	3RDPARTY		1,179,795	1,164,000	32,999
15201E-AA-2	CENTERSQUAREISSUERLLC CNSQ_24-1		10/10/2024	3RDPARTY		5,564,075	5,833,000	
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDIN CHENIEREC		12/23/2024	3RDPARTY		1,004,721	1,071,000	1,414
166756-AS-5	CHEVRON USA INC CHEVRONUSAINC		10/07/2024	3RDPARTY		92,917	97,000	1,515
20030N-CH-2	COMCAST CORPORATION SENIORCORPBND		12/23/2024	3RDPARTY		209,479	217,000	2,102
207597-ER-2	CONNECTICUT LIGHT AND POWER CO SECURED C		12/23/2024	3RDPARTY		60,360	60,000	853
20826F-BJ-4	CONOCOPHILLIPSCO SENIOR CORP BND		12/23/2024	3RDPARTY		120,355	122,000	334
210518-DS-2	CONSUMERS ENERGY COMPANY SECURED CORP_BN		10/07/2024	3RDPARTY		22,211	22,000	105
210518-DW-3	CONSUMERS ENERGY COMPANY SECUREDCORPBND		10/07/2024	3RDPARTY		69,811	69,000	1,129
22550L-2M-2	UBSAG(STAMFORDBRANCH) SENIOR CORP BND M		12/23/2024	3RDPARTY		137,989	129,000	3,521
233331-BK-2	DTE ENERGY COMPANY SENIOR CORP BND		12/23/2024	3RDPARTY		479,201	479,000	7,804
233853-AG-5	DAIMLER TRUCK FINANCE NORTH AM SENIOR CO		12/23/2024	3RDPARTY		108,768	120,000	95
233853-AQ-3	DAIMLER TRUCK FINANCE NORTH AM SENIORCOR		10/07/2024	3RDPARTY		17,257	17,000	191
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AM SENIORCOR		12/23/2024	3RDPARTY		483,475	481,000	3,254
237194-AQ-8	DARDEN RESTAURANTS INC SENIORCORPBND		12/23/2024	3RDPARTY		910,404	935,000	6,104
24422E-XT-1	JOHN DEERE CAPITAL CORP SENIORCORPBND		10/07/2024	3RDPARTY		96,158	94,000	1,482
251526-CS-6	DEUTSCHEBANKAG(NEWYORKBRA DEUTSCHEBANKAG		10/07/2024	3RDPARTY		15,791	15,000	224
25179M-BF-9	DEVON ENERGY CORPORATION DEVONENERGYCORP		12/23/2024	3RDPARTY		240,124	248,000	4,991
25278X-AN-9	DIAMONDBACK ENERGY INC SENIOR CORP BND		12/23/2024	3RDPARTY		1,528,675	1,644,000	21,458
254687-FW-1	WALT DISNEY CO SENIORCORPBND		10/07/2024	3RDPARTY		66,035	70,000	364
260543-BJ-1	DOW CHEMICAL CO SENIOR CORP_BND		11/15/2024	3RDPARTY		318,400	289,000	1,066
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		12/23/2024	3RDPARTY		240,100	245,000	766
29278N-AG-8	ENERGY TRANSFER LP SENIOR CORP_BND		12/23/2024	3RDPARTY		936,341	931,000	6,553
29364G-AN-3	ENTERGY CORPORATION SENIORCORPBND		10/07/2024	3RDPARTY		9,117	10,000	60
29736R-AP-5	ESTEE LAUDER COMPANIES INC. T SENIOR CO		11/15/2024	3RDPARTY		774,734	876,000	9,709
30040W-AE-8	EVERSOURCE ENERGY SENIOR CORP BND		12/23/2024	3RDPARTY		12,349	13,000	192
30040W-AW-8	EVERSOURCE ENERGY SENIOR CORP BND		11/15/2024	3RDPARTY		100,306	97,000	1,731
302508-AQ-9	FMR LLC FMRLLC 7.570% 06/15/29		10/07/2024	3RDPARTY		43,787	39,000	927
30321L-2C-5	F&G GLOBAL FUNDING SECURED CORP BND 144A		10/07/2024	3RDPARTY		90,185	102,000	102
33767B-AD-1	FIRSTENERGY TRANSMISSION LLC FIRSTENERGY		11/15/2024	3RDPARTY		45,398	49,000	250
33767B-AE-9	FIRSTENERGY TRANSMISSION LLC SENIOR CORP		12/23/2024	3RDPARTY		11,657	12,000	168
337738-AR-9	FISERV INC SENIOR CORP_BND		10/07/2024	3RDPARTY		4,942	5,000	4
341081-GT-8	FLORIDA POWER & LIGHT CO SECUREDCORPBND		10/07/2024	3RDPARTY		9,307	9,000	161
36143L-2L-8	GA GLOBAL FUNDING TRUST SECURED CORP BND		12/23/2024	3RDPARTY		510,158	504,000	10,760
361448-BE-2	GATX CORPORATION SENIOR CORP_BND		12/23/2024	3RDPARTY		7,889	8,000	89
37045V-AY-6	GENERAL MOTORS CO SENIORCORPBND		10/07/2024	3RDPARTY		95,484	94,000	2,439
37045X-EZ-5	GENERAL MOTORS FINANCIAL CO IN SENIORCOR		12/23/2024	3RDPARTY		506,104	514,000	5,722
373298-BR-8	GEORGIA-PACIFIC LLC SENIORCORPBND		12/23/2024	3RDPARTY		359,773	320,000	2,824
378272-BN-7	GLENCORE FUNDING LLC SENIOR CORP BND 144		10/07/2024	3RDPARTY		50,351	48,000	16
378272-BS-6	GLENCORE FUNDING LLC SENIOR CORP BND 144		12/23/2024	3RDPARTY		335,509	333,000	3,549
37959G-AA-5	GLOBAL ATLANTIC FIN CO SENIORCORPBND14		10/07/2024	3RDPARTY		86,064	90,000	1,903
39138Q-AA-3	GREAT-WEST LIFECO FINANCE 2018 GREAT-WES		11/15/2024	3RDPARTY		69,516	72,000	94
42218S-AK-4	HEALTH CARE SERVICE CORP MUT L SENIORCOR		12/23/2024	3RDPARTY		156,425	154,000	1,698
423452-AH-4	HELMERICH AND PAYNE INC SENIORCORPBND144		10/07/2024	3RDPARTY		84,484	85,000	231
423452-AJ-0	HELMERICH AND PAYNE INC SENIOR CORP BND		12/23/2024	3RDPARTY		879,009	907,000	8,194
44891A-CR-6	HYUNDAI CAPITAL AMERICA SENIOR CORP BND		12/23/2024	3RDPARTY		297,145	284,000	7,075
44891A-DC-8	HYUNDAI CAPITAL AMERICA SENIORCORPBND144		10/07/2024	3RDPARTY		98,869	97,000	1,485
44891A-DG-9	HYUNDAI CAPITAL AMERICA SENIORCORPBND144		11/15/2024	3RDPARTY		210,105	216,000	1,447
459200-KA-8	INTERNATIONAL BUSINESS MACHINE SENIOR CO		12/23/2024	3RDPARTY		477,904	505,000	1,106
46849L-TL-5	JACKSON NATIONAL LIFE GLOBAL F SECURED C		10/07/2024	3RDPARTY		88,348	98,000	888
46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL F SECUREDCO		10/07/2024	3RDPARTY		10,035	10,000	257
46849L-VB-4	JACKSON NATIONAL LIFE GLOBAL F SECUREDCO		12/23/2024	3RDPARTY		412,007	422,000	2,721
48252A-AA-9	KKR GROUP FINANCE CO VI LLC SENIOR CORP_		11/15/2024	3RDPARTY		109,982	116,000	1,668
49271V-AF-7	KEURIG DR PEPPER INC SENIOR CORP_BND		10/07/2024	3RDPARTY		39,202	39,000	662

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
49456B-AZ-4	KINDER MORGAN INC SENIOR CORP BND		11/15/2024	3RDPARTY		777,651	775,000	11,967
501044-DL-2	KROGER CO SENIOR CORP_BND		10/07/2024	3RDPARTY		86,259	86,000	892
50540R-AW-2	LABORATORY CORPORATION OF AMER SENIOR CO		11/15/2024	3RDPARTY		622,683	687,000	9,458
539830-CC-1	LOCKHEED MARTIN CORPORATION SENIORCORPBN		10/07/2024	3RDPARTY		95,916	95,000	629
548661-DR-5	LOWES COMPANIES INC SENIORCORPBND		10/07/2024	3RDPARTY		87,107	90,000	27
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		10/07/2024	3RDPARTY		1,658,464	1,759,789	19,645
55026N-AB-9	LUMINACEABS-2022ISSUERLLCB ABS 0-24-B 14		10/18/2024	3RDPARTY		4,638,837	4,779,663	
55336V-BN-9	MPLX LP SENIOR CORP_BND		10/07/2024	3RDPARTY		4,951	5,000	75
571903-AY-9	MARRIOTT INTERNATIONAL INC SENIORCORPBND		10/07/2024	3RDPARTY		24,591	25,000	481
581557-BV-6	MCKESSON CORP SENIORCORPBND		10/07/2024	3RDPARTY		71,430	72,000	238
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AM SENIORCOR		11/15/2024	3RDPARTY		776,058	784,000	11,290
58769J-BA-4	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		12/23/2024	3RDPARTY		239,899	241,000	1,400
591894-CC-2	METROPOLITAN EDISON COMPANY SENIOR CORP_		12/23/2024	VARIOUS		912,015	937,000	15,460
591894-CE-8	METROPOLITAN EDISON COMPANY SENIOR CORP_		10/07/2024	3RDPARTY		41,761	41,000	41
594918-CU-6	MICROSOFT CORPORATION MICROSOFTCORPORATI		06/04/2024	TAX FREE EXCHANGE		502,986	500,000	11,000
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSM SENIOR CO		11/15/2024	3RDPARTY		83,675	86,000	39
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO		11/15/2024	3RDPARTY		481,706	494,000	2,530
617446-8G-7	MORGAN STANLEY MORGANSTANLEY		12/23/2024	3RDPARTY		40,832	42,000	791
61747Y-FD-2	MORGAN STANLEY MORGANSTANLEY		12/23/2024	3RDPARTY		79,100	79,000	748
61747Y-FK-6	MORGAN STANLEY MORGANSTANLEY		12/23/2024	3RDPARTY		8,997	9,000	207
61945C-AG-8	MOSAIC CO/THE SENIORCORPBND		10/07/2024	3RDPARTY		14,742	15,000	241
637071-AM-3	NOV INC SENIOR CORP BND		12/23/2024	3RDPARTY		509,821	548,000	7,362
68233J-CV-4	ONCOR ELECTRIC DELIVERY COMPAN SECURED C		12/23/2024	3RDPARTY		26,710	27,000	150
682680-AW-3	ONEOK INC SENIOR CORP_BND		11/15/2024	3RDPARTY		771,951	794,000	6,140
682680-CC-5	ONEOK INC SENIORCORPBND		10/07/2024	3RDPARTY		95,740	97,000	166
694308-KL-0	PACIFICGASANDELECTRICCOMPA SECURED CORP		11/15/2024	3RDPARTY		779,900	754,000	15,842
694308-KQ-9	PACIFICGASANDELECTRICCOMPA SECURED CORP		12/23/2024	3RDPARTY		239,446	236,000	1,492
708696-BZ-1	FIRSTENERGY PENNSYLVANIA ELECT SENIOR CO		11/15/2024	3RDPARTY		142,213	151,000	2,537
709599-BH-6	PENSKE TRUCK LEASING CO LP SENIOR CORP_B		11/15/2024	3RDPARTY		84,786	92,000	154
709599-BZ-6	PENSKE TRUCK LEASING CO LP PENSKETRUCKLE		12/23/2024	3RDPARTY		41,213	41,000	524
709599-CA-0	PENSKE TRUCK LEASING CO LP SENIORCORPBND		12/23/2024	3RDPARTY		384,507	382,000	8,671
718172-CJ-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		12/23/2024	3RDPARTY		25,292	27,000	332
718172-DN-6	PHILIP MORRIS INTERNATIONAL IN SENIOR CO		12/23/2024	3RDPARTY		478,764	485,000	1,583
718546-AR-5	PHILLIPS 66 SENIOR CORP_BND		10/07/2024	3RDPARTY		44,215	45,000	112
718547-AK-8	PHILLIPS 66 CO PHILLIPS66CO		12/23/2024	3RDPARTY		27,470	30,000	29
720186-AL-9	PIEDMONT NATURAL GAS COMPANY I SENIOR CO		10/07/2024	3RDPARTY		97,901	102,000	1,259
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		12/23/2024	3RDPARTY		1,016,950	1,092,000	12,945
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS SENIORCOR		12/23/2024	3RDPARTY		1,053,967	1,041,000	7,740
743674-BD-4	PROTECTIVE LIFE CORPORATION SENIOR CORP_		11/15/2024	3RDPARTY		199,143	203,000	713
74625P-AD-6	BXTRUST BX_24-PURE 6.307% 11/15/29		10/09/2024	3RDPARTY		876,616	876,616	
74625P-AF-1	BXTRUST BX_24-PUREC144A		10/09/2024	3RDPARTY		876,616	876,616	
76209P-AB-9	RGA GLOBAL FUNDING SECURED CORP BND 144A		12/23/2024	3RDPARTY		31,887	35,000	415
775371-AU-1	ROHM AND HAAS COMPANY SENIOR CORP BND		12/23/2024	3RDPARTY		239,998	218,000	7,653
78355H-LC-1	RYDER SYSTEM INC SENIORCORPBND		10/07/2024	3RDPARTY		61,702	61,000	562
78355H-LD-9	RYDER SYSTEM INC SENIOR CORP BND MTN		11/15/2024	3RDPARTY		766,349	772,000	1,471
79587J-2A-0	SAMMONS FINANCIAL GROUP GLOBAL SECURED C		12/23/2024	3RDPARTY		120,024	121,000	274
806851-AH-4	SCHLUMBERGERHOLDINGSCORP SENIORCORPBND14		12/23/2024	3RDPARTY		119,752	123,000	808
806851-AM-3	SCHLUMBERGERHOLDINGSCORP SENIORCORPBND14		11/15/2024	3RDPARTY		383,658	382,000	212
816851-BG-3	SEMPRA SENIOR CORP_BND		10/07/2024	3RDPARTY		35,674	37,000	234
822905-AC-9	SHELL FINANCE US INC SHELLFINANCEUSINC		09/18/2024	TAX FREE EXCHANGE		2,128,245	2,000,000	33,688
842400-GQ-0	SOUTHERN CALIFORNIA EDISON COM SECURED C		12/23/2024	3RDPARTY		45,566	47,000	631
842400-GS-6	SOUTHERN CALIFORNIA EDISON COM SECURED C		12/23/2024	3RDPARTY		54,641	60,000	689
842400-HS-5	SOUTHERN CALIFORNIA EDISON COM SECURED C		10/07/2024	3RDPARTY		97,001	93,000	2,373
842400-JC-8	SOUTHERN CALIFORNIA EDISON COM SECURED C		12/23/2024	3RDPARTY		19,076	19,000	68
863667-BE-0	STRYKER CORPORATION SENIORCORPBND		10/07/2024	3RDPARTY		5,947	6,000	19

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
87171@-AA-6	SYMPLR SOFTWARE INVESTMENT HOLDINGS PARENT LP		12/30/2024	VARIOUS		1,145,794	1,157,226	
87264A-BV-6	T-MOBILE USA INC T-MOBILEUSAINC		12/23/2024	3RDPARTY		14,928	16,000	107
87264A-CA-1	T-MOBILE USA INC T-MOBILEUSAINC		10/07/2024	3RDPARTY		8,334	9,000	27
87264A-CS-2	T-MOBILE USA INC SECURED CORP_BND		12/23/2024	3RDPARTY		15,283	17,000	114
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CO		12/23/2024	3RDPARTY		8,508	8,000	110
88339W-AB-2	WILLIAMS COMPANIES INC SENIOR CORP BND		12/23/2024	3RDPARTY		9,909	10,000	137
89236T-MK-8	TOYOTA MOTOR CREDIT CORP SENIORCORPBND		10/07/2024	3RDPARTY		29,142	29,000	216
89788M-AR-3	TRUIST FINANCIAL CORP TRUISTFINANCIALCOR		12/23/2024	3RDPARTY		239,711	238,000	5,462
911312-BM-7	UNITED PARCEL SERVICE INC SENIORCORPBND		10/07/2024	3RDPARTY		88,898	92,000	1,115
91159H-JQ-4	US BANCORP USBANCORP 5.384% 01/23/30		12/23/2024	3RDPARTY		9,070	9,000	206
91311Q-AC-9	UNITED UTILITIES PLC SENIOR CORP BND		12/23/2024	3RDPARTY		239,249	227,000	5,679
91324P-DP-4	UNITEDHEALTH GROUP INC SENIOR CORP BND		12/23/2024	3RDPARTY		10,602	11,000	13
91324P-DS-8	UNITEDHEALTH GROUP INC SENIOR CORP BND		12/23/2024	3RDPARTY		24,746	27,000	282
91913Y-AV-2	VALERO ENERGY CORPORATION SENIOR CORP BN		12/23/2024	3RDPARTY		143,834	147,000	444
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		11/15/2024	3RDPARTY		117,986	121,000	96
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		10/07/2024	3RDPARTY		5,444	6,000	36
928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FI SENIOR CO		11/15/2024	3RDPARTY		75,219	78,000	1,605
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FI SENIORCOR		10/07/2024	3RDPARTY		79,443	80,000	583
929160-BB-4	VULCAN MATERIALS COMPANY SENIOR CORP BND		12/23/2024	3RDPARTY		40,748	41,000	203
92940P-AD-6	WRKCO INC WRKCOINC 4.900% 03/15/29		11/15/2024	3RDPARTY		191,624	193,000	1,681
92940P-AE-4	WRKCO INC SENIOR CORP_BND		11/15/2024	3RDPARTY		93,563	97,000	1,765
94106L-BZ-1	WASTE MANAGEMENT INC WASTEMANAGEMENTINC		11/15/2024	3RDPARTY		1,551,087	1,611,000	21,502
95000U-3J-0	WELLS FARGO & COMPANY WELLSFARGO&COMPANY		12/23/2024	3RDPARTY		239,461	239,000	5,280
PPGHGZ-PZ-6	CASTLELAKEASSET-BASEDPRIVATE APCIIIEVERG		12/24/2024	3RDPARTY		1,791,777	1,800,000	
PPGLB9-R1-3	ASIFFUNDINGILLC ASIFFUNDINGILLC		12/23/2024	3RDPARTY		2,500,000	2,500,000	
PPGNFM-QT-6	CASTLELAKEASSET-BASEDPRIVATE APCIIIEVERG		12/24/2024	3RDPARTY		1,792,189	1,800,000	
112838-AA-1	BROOKFIELD SECURITIZATION CFO INC	A	06/28/2024	3RDPARTY		27,200,000	27,200,000	
29250N-AZ-8	ENBRIDGE INC SENIORCORPBND	A	12/23/2024	3RDPARTY		239,544	262,000	932
29250N-CB-9	ENBRIDGE INC SENIOR CORP BND	A	11/15/2024	3RDPARTY		114,288	113,000	732
559222-BA-1	MAGNA INTERNATIONAL INC SENIOR CORP BND	A	11/15/2024	3RDPARTY		386,296	384,000	3,501
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND	A	12/23/2024	3RDPARTY		52,284	54,000	536
87971M-BF-9	TELUS CORPORATION SENIORCORPBND	A	10/07/2024	3RDPARTY		4,881	5,000	12
941053-AJ-9	WASTE CONNECTIONS INC SENIORCORPBND	A	10/07/2024	3RDPARTY		95,270	99,000	1,511
00203Q-AE-7	AP MOELLER - MAERSK A/S SENIOR CORP BND	D	12/23/2024	3RDPARTY		479,308	490,000	368
00774M-BL-8	AERCAP IRELAND CAPITAL DAC SENIORCORPBND	D	10/07/2024	3RDPARTY		92,282	93,000	335
034863-AT-7	ANGLO AMERICAN CAPITAL PLC SENIORCORPBND	D	10/07/2024	3RDPARTY		93,825	96,000	288
034863-AZ-3	ANGLO AMERICAN CAPITAL PLC SENIOR CORP B	D	12/23/2024	3RDPARTY		311,431	341,000	1,624
05523R-AJ-6	BAE SYSTEMS PLC SENIOR CORP BND 144A	D	12/23/2024	3RDPARTY		14,021	14,000	179
05530Q-AP-5	BAT INTERNATIONAL FINANCE PLC SENIOR COR	D	10/07/2024	3RDPARTY		7,952	8,000	22
055451-BC-1	BHP BILLITON FINANCE USA LTD SENIOR CO	D	10/07/2024	3RDPARTY		10,274	10,000	43
06738E-BD-6	BARCLAYS PLC BARCLAYSPLC	D	12/23/2024	3RDPARTY		359,301	363,000	2,005
06738E-CD-5	BARCLAYS PLC BARCLAYSPLC	D	10/07/2024	3RDPARTY		87,929	82,000	2,624
09659W-2F-0	BNPPARIBASSA SENIOR CORP BND 144A MTN	D	12/23/2024	3RDPARTY		24,246	25,000	403
09659W-2R-4	BNPPARIBASSA BNPPARIBASSA	D	12/23/2024	3RDPARTY		413,144	462,000	2,798
11102A-AE-1	BRITISH TELECOMMUNICATIONS PLC SENIOR CO	D	12/23/2024	3RDPARTY		1,254,275	1,360,000	2,609
225401-AC-2	UBS GROUP AG UBSGROUPAG	D	12/23/2024	3RDPARTY		195,328	199,000	3,072
23636A-AR-2	DANSKEBANKA/S SRBN CORP_BND 144A	D	10/07/2024	3RDPARTY		42,512	43,000	606
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV SENIORCORP	D	12/23/2024	3RDPARTY		604,903	603,000	9,290
449276-AC-8	IBM INTERNATIONAL CAPITAL PTE SENIOR COR	D	10/07/2024	3RDPARTY		96,847	96,000	773
456837-AM-5	ING GROEP NV SENIOR CORP BND	D	12/23/2024	3RDPARTY		8,823	9,000	96
539439-AR-0	LLOYDS BANKING GROUP PLC SENIORCORPBND	D	12/23/2024	3RDPARTY		120,160	123,000	1,405
55608J-AP-3	MACQUARIE GROUP LTD MACQUARIEGROUPLTD	D	12/23/2024	3RDPARTY		239,815	242,000	5,447
60687Y-AT-6	MIZUHOFINANCIALGROUPINC MIZUHOFINANCIALG	D	12/23/2024	3RDPARTY		55,712	57,000	468
63861V-AK-3	NATIONWIDE BUILDING SOCIETY NATIONWIDEBU	D	10/07/2024	3RDPARTY		97,879	96,000	943
686330-AS-0	ORIX CORPORATION SENIOR CORP BND	D	11/15/2024	3RDPARTY		772,212	785,000	6,996
716973-AC-6	PFIZER INVESTMENT ENTERPRISES SENIOR COR	D	10/07/2024	3RDPARTY		44,290	44,000	756
74977R-DR-2	COOPERATIEVERABOBANKUA COOPERATIEVERABOB	D	10/07/2024	3RDPARTY		43,034	43,000	256
78448T-AL-6	SMBC AVIATION CAPITAL FINANCE SENIOR COR	D	10/07/2024	3RDPARTY		92,500	91,000	67
86562M-BP-4	SUMITOMOMITSUIFINGRPINC SUMITOMOMITSUIFI	D	12/23/2024	3RDPARTY		41,274	45,000	608
BMS28V-QG-7	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14	D	01/01/2024	TAX FREE EXCHANGE		(1,569,711)	(1,494,000)	(29,703)

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
D2852#-AA-5	GOLFHOLDCOGMBH GETEC-SERIESBPPNOTES	B	08/20/2024	3RDPARTY		5,472,414	5,555,750	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						207,941,044	210,337,509	554,858
41363*-AA-3	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		954,556	954,556	
41363*-AB-1	HARRELL 2023-1 LLC-CLASSC _2023-1.L Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		236,340	236,340	
41363*-AC-9	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		109,434	109,434	
41363*-AD-7	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		151,736	151,736	
41363*-AE-5	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		131,504	131,504	
41363*-AF-2	HARRELL 2023-1 LLC ABS _2023-1.L Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		78,719	78,719	
46523*-AA-5	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_		12/30/2024	3RDPARTY		1,732,920	1,732,920	
46523*-AB-3	ISSERLIS2023-1LLC-CLASSC IS_2023-1_		12/30/2024	3RDPARTY		429,056	429,056	
46523*-AC-1	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_		12/30/2024	3RDPARTY		198,668	198,668	
46523*-AD-9	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_		12/30/2024	3RDPARTY		275,464	275,464	
46523*-AE-7	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_		12/30/2024	3RDPARTY		238,736	238,736	
46523*-AF-4	ISSERLIS2023-1LLC-CLASSC ABS IS_2023-1_		12/30/2024	3RDPARTY		142,907	142,907	
47931*-AA-3	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		955,039	955,039	
47931*-AB-1	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		236,459	236,459	
47931*-AC-9	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		109,489	109,489	
47931*-AD-7	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		151,812	151,812	
47931*-AE-5	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		131,571	131,571	
47931*-AF-2	JOHNSTON 2023-1 LLC ABS ON_2023-1_ Adj % Due 1/15/2037 MJSD6		12/30/2024	3RDPARTY		78,758	78,758	
PPGHLF-00-0	LCMEISSUERLP ABS _ 0.000% 12/31/49		12/16/2024	3RDPARTY		265,292	265,292	
PPGIM9-J7-4	LCMEISSUERLP ABS _ 0.000% 12/31/49		12/16/2024	3RDPARTY		4,311,002	4,311,002	
PPGG78-42-4	BPYBERMUDAHOLDINGSVILTD SENIOR REVOLVE L	C	10/09/2024	3RDPARTY		5,000,000	5,000,000	19,347
PPGMK3-HR-8	LCMEISSUERLP ABS _ 0.000% 12/31/49		12/16/2024	3RDPARTY		530,585	530,585	
PPGNK2-GP-3	LCMEISSUERLP ABS _ 0.000% 12/31/49		12/16/2024	3RDPARTY		331,616	331,616	
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						16,781,663	16,781,663	19,347
05650*-AA-0	BAMFREEDOMSPV1LP GEMSWAREHOUSEJUNIORLOAN		07/08/2024	3RDPARTY		4,937,137	4,937,137	
49368*-AA-1	KEYSTONETERMINALHOLDINGSLLC KEYSTONETERM		10/04/2024	3RDPARTY		10,173,125	10,250,000	
55425@-AA-7	MNHYDROLLC TERM LOAN 4.495% 12/31/31		12/20/2024	3RDPARTY		500,000	500,000	
G0409#-AA-4	APHIGHLANDSHOLDINGSLP TERM LOAN		10/15/2024	3RDPARTY		3,711,420	3,794,076	
G2970@-AA-1	APHIGHLANDSHOLDINGSLP TERM LOAN		10/15/2024	3RDPARTY		6,070,723	6,205,924	
G4807#-AA-4	INFRASTRUCTURE BERMUDA BORROWE BIP LOAN		05/24/2024	3RDPARTY		7,960,000	8,000,000	
G4807*-AA-8	INFRASTRUCTURE BERMUDA BORROWE BIP LOAN		05/24/2024	3RDPARTY		7,960,000	8,000,000	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						41,312,405	41,687,137	
2509999997. Total - Bonds - Part 3						269,179,397	271,891,309	578,458
2509999998. Total - Bonds - Part 5						6,964,593	6,970,168	374
2509999999. Total - Bonds						276,143,990	278,861,477	578,832
G3793#-20-3	GEMSTOPCOLIMITED GEMSREDEEMABLEPREFERRED	D	07/08/2024	3RDPARTY	4,000.000	4,029,714	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,029,714	XXX	
PPGMFN-GA-8	CASTLELAKEASSET-BASEDPRIVATE APCIIIEVERG		12/24/2024	3RDPARTY	1,500,000.000	1,492,891	0.00	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,492,891	XXX	
4509999997. Total - Preferred Stocks - Part 3						5,522,605	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						5,522,605	XXX	
G0149#-10-1	ALA MOANA PROPERTY HOLDINGS LTD		06/21/2024	3RDPARTY	598.450	5,984,532		
G4002#-10-9	5MW PROPERTY HOLDINGS LTD		06/13/2024	3RDPARTY	513.490	5,134,920		
G4002#-10-9	5MW PROPERTY HOLDINGS LTD		09/11/2024	CAPITAL CONTRIBUTION	0.000	631		
G5178#-10-4	JORDAN CREEK PROPERTY HOLDINGS LTD		06/18/2024	3RDPARTY	501.150	5,011,464		
G5553*-10-3	LA CANTERA PROPERTY HOLDINGS LTD		06/21/2024	3RDPARTY	495.410	4,954,132		
G9144@-10-9	200 VESEY PROPERTY HOLDINGS LTD		06/13/2024	3RDPARTY	461.670	4,526,724		
G9144@-10-9	200 VESEY PROPERTY HOLDINGS LTD		09/11/2024	CAPITAL CONTRIBUTION	0.000	972		
G9152#-10-6	2MW PROPERTY HOLDINGS LTD		06/13/2024	3RDPARTY	535.930	5,359,262		
G9152#-10-6	2MW PROPERTY HOLDINGS LTD		12/19/2024	VARIOUS	0.000	100,652		
G9667*-10-8	WILLOWBROOK PROPERTY HOLDINGS LTD		06/18/2024	3RDPARTY	527.080	5,270,803		

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G9750*-10-6	WOODLANDS MALL PROPERTY HOLDINGS LTD		06/17/2024	3RDPARTY	503.940	5,039,426		
C0557*-10-4	BFPL TORONTO PROPERTY HOLDINGS INC		06/07/2024	3RDPARTY	677.230	4,879,192		
C0557*-10-4	BFPL TORONTO PROPERTY HOLDINGS INC		09/11/2024	CAPITAL CONTRIBUTION	0.000	1,334		
C0558*-10-3	BFPL CALGARY PROPERTY HOLDINGS INC		06/07/2024	3RDPARTY	680.200	4,913,535		
C0558*-10-3	BFPL CALGARY PROPERTY HOLDINGS INC		09/11/2024	CAPITAL CONTRIBUTION	0.000	1,289		
C0797#-10-0	BAY ADELAIDE PROPERTY HOLDINGS INC		06/07/2024	3RDPARTY	683.810	4,882,867		
C0797#-10-0	BAY ADELAIDE PROPERTY HOLDINGS INC		09/11/2024	CAPITAL CONTRIBUTION	0.000	4,902		
C0797@-10-2	BAY ADELAIDE NORTH PROPERTY HOLDINGS INC		06/14/2024	3RDPARTY	684.260	4,973,713		
G3143#-10-1	EUGENE PROPERTY HOLDINGS LTD		07/26/2024	3RDPARTY	408.490	4,084,911		
G3143#-10-1	EUGENE PROPERTY HOLDINGS LTD		09/11/2024	CAPITAL CONTRIBUTION	0.000	1,104		
G9155*-10-7	TYSONS GALLERIA PROPERTY HOLDINGS LTD		06/14/2024	3RDPARTY	460.500	4,605,012		
G5493#-10-2	LILIA PROPERTY HOLDINGS LIMITED	D	06/07/2024	3RDPARTY	499.860	5,000,000		
G5493#-10-2	LILIA PROPERTY HOLDINGS LIMITED	D	08/23/2024	CAPITAL CONTRIBUTION	0.000	4,663		
G7001*-10-7	ONE LIBERTY PLAZA PROPERTY HOLDINGS LIMITED	D	06/14/2024	3RDPARTY	419.700	4,200,000		
G7001*-10-7	ONE LIBERTY PLAZA PROPERTY HOLDINGS LIMITED	D	08/23/2024	CAPITAL CONTRIBUTION	0.000	3,730		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						78,939,770	XXX	
5989999997. Total - Common Stocks - Part 3						78,939,770	XXX	
5989999998. Total - Common Stocks - Part 5						345,282	XXX	
5989999999. Total - Common Stocks						79,285,052	XXX	
5999999999. Total - Preferred and Common Stocks						84,807,657	XXX	
6009999999 - Totals						360,951,647	XXX	578,832

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-B6-6	UNITEDSTATESTREASURY SENIOR GOVT_BND		02/15/2024	MATURITY		1,000,000	1,000,000	1,013,891	1,000,241		(241)		(241)		1,000,000				6,875	02/15/2024
0109999999. Subtotal - Bonds - U.S. Governments						1,000,000	1,000,000	1,013,891	1,000,241		(241)		(241)		1,000,000				6,875	XXX
85771P-AK-8	EQUINOR ASA SENIOR CORP_BND	D	01/15/2024	MATURITY		500,000	500,000	482,870	499,927		73		73		500,000				6,625	01/15/2024
0309999999. Subtotal - Bonds - All Other Governments						500,000	500,000	482,870	499,927		73		73		500,000				6,625	XXX
603789-7D-4	MINNEAPOLIS MINN SPL SCH DIST SENIOR MUN		02/06/2024	3RDPARTY		1,005,800	1,000,000	1,013,030	1,002,292		(116)		(116)		1,002,176		3,624	3,624	7,545	12/15/2025
791697-BP-9	ST LOUIS MO SPL ADMINISTRATIVE MUNITAX_B		02/06/2024	3RDPARTY		1,029,600	1,000,000	1,000,000	1,000,000						1,000,000		29,600	29,600	22,049	04/01/2026
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,035,400	2,000,000	2,013,030	2,002,292		(116)		(116)		2,002,176		33,224	33,224	29,594	XXX
25477G-EV-3	DISTRICT OF COLUMBIA WASHINGT SENIOR MU		02/06/2024	3RDPARTY		1,006,110	1,000,000	1,000,000	1,000,000						1,000,000		6,110	6,110	9,830	12/01/2026
30287E-AG-5	FREMFMORTGAGETRUSTFREMF_14- FREMF_14-K41		11/01/2024	PAYDOWN		500,000	500,000	494,922	497,746		2,254		2,254		500,000				17,904	11/25/2047
31315P-B9-9	FEDERAL AGRICULTURAL MORTGAGE AGENCY_BND		02/13/2024	3RDPARTY		1,629,383	1,725,000	1,471,994	1,639,403		2,438		2,438		1,641,841		(12,457)	(12,457)	11,608	11/19/2027
31315P-P7-8	FEDERAL AGRICULTURAL MORTGAGE AGENCY_BND		02/13/2024	3RDPARTY		4,979,700	5,000,000	5,000,000	5,000,000						5,000,000		(20,300)	(20,300)	37,028	12/12/2028
3132DM-4N-2	FEDERALHOMELOANMORTGAGECOR POOL# SD0829		12/01/2024	PAYDOWN		2,028,287	2,028,287	2,093,572	2,091,622		(63,336)		(63,336)		2,028,287				35,573	01/01/2052
31331X-Z6-2	FEDERALFARMCREDITBANKSFUND AGENCY_BND		02/13/2024	3RDPARTY		2,028,896	1,900,000	2,226,610	2,059,769		(2,423)		(2,423)		2,057,346		(28,450)	(28,450)	31,721	10/28/2030
3133B0-RW-5	FEDERALHOMELOANMORTGAGECOR POOL# QD3201		12/01/2024	PAYDOWN		1,959,637	1,959,637	2,051,954	2,048,800		(89,164)		(89,164)		1,959,637				24,259	12/01/2051
3133KM-SE-6	FEDERALHOMELOANMORTGAGECOR POOL# RA5917		12/01/2024	PAYDOWN		96,940	96,953	101,134	100,984		(4,031)		(4,031)		96,953				1,715	09/01/2051
3133KN-4C-4	FEDERALHOMELOANMORTGAGECOR POOL# RA7119		12/01/2024	PAYDOWN		433,821	433,821	442,836	442,631		(8,810)		(8,810)		433,821				11,856	04/01/2052
3133KN-F7-3	FEDERALHOMELOANMORTGAGECOR POOL# RA6490		12/01/2024	PAYDOWN		980,021	980,021	1,023,204	1,021,736		(41,715)		(41,715)		980,021				16,245	12/01/2051
3138L4-V5-9	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2024	PAYDOWN		760,191	760,191	778,958	771,222		(11,030)		(11,030)		760,191				33,664	08/01/2038
3138LA-KZ-1	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2024	PAYDOWN		31,606	31,606	31,417	31,463		143		143		31,606				595	07/01/2035
3138LF-A4-0	FEDERAL NATIONAL MORTGAGE ASSO MULTI_MBS		12/01/2024	PAYDOWN		93,920	93,920	96,327	95,428		(1,508)		(1,508)		93,920				1,523	09/01/2036
3140QM-VQ-4	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		12/01/2024	PAYDOWN		462,521	462,521	481,094	480,461		(17,939)		(17,939)		462,521				8,307	12/01/2051
3140QM-WE-0	FEDERAL NATIONAL MORTGAGE ASSO POOL# CB2		12/01/2024	PAYDOWN		687,966	687,966	693,878	693,657		(5,692)		(5,692)		687,966				10,847	12/01/2051
3140XC-ZA-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM8		12/01/2024	PAYDOWN		301,572	301,572	316,274	315,718		(14,146)		(14,146)		301,572				4,318	11/01/2050
3140XD-B3-9	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9		12/01/2024	PAYDOWN		959,008	959,008	982,085	981,273		(22,265)		(22,265)		959,008				20,492	09/01/2051
3140XE-AZ-7	FEDERAL NATIONAL MORTGAGE ASSO POOL# FM9		12/01/2024	PAYDOWN		1,275,310	1,275,310	1,345,053	1,342,504		(67,194)		(67,194)		1,275,310				19,106	12/01/2051
3140XF-V3-2	FEDERAL NATIONAL MORTGAGE ASSO POOL# FS0		12/01/2024	PAYDOWN		1,371,416	1,371,416	1,400,559	1,399,588		(28,172)		(28,172)		1,371,416				21,949	02/01/2052
64990F-XE-9	DORMITORY AUTHORITY OF STATE O MUNITAX_B		02/22/2024	TAX FREE EXCHANGE		2,181,665	2,125,000	2,186,604	2,182,405		(739)		(739)		2,181,665				35,212	02/15/2043
93730P-AM-8	WASHINGTON BIOMEDICAL RESEARCH WASHINGTO		07/01/2024	CALL 100.0000		350,000	350,000	350,000	350,000						350,000				21,109	07/01/2025
93730P-AM-8	WASHINGTON BIOMEDICAL RESEARCH WASHINGTO		07/01/2024	REDEMPTION 100.0000																07/01/2025
0909999999. Subtotal - Bonds - U.S. Special Revenues						24,117,970	24,042,229	24,568,475	24,546,410		(373,329)		(373,329)		24,173,081		(55,097)	(55,097)	374,861	XXX
00161*-AA-3	ACMAIF-EP2CLJVGPCCSPE2 PROJECTROBIN-CLAS		12/16/2024	PAYDOWN		2,649,370	2,649,370	2,649,370	2,649,370						2,649,370				91,271	10/19/2025
00161*-AB-1	ACMAIF-EP2CLJVGPCCSPE2 PROJECTROBIN-CLAS		12/16/2024	PAYDOWN		607,558	607,558	607,558	607,558						607,558				24,133	10/19/2025
00287Y-CX-5	ABBVIE INC SENIOR CORP_BND		02/05/2024	3RDPARTY		2,956,110	3,000,000	3,162,690	3,054,454		(5,656)		(5,656)		3,048,797		(92,687)	(92,687)	44,967	03/15/2025
00912X-AV-6	AIR LEASE CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		2,377,550	2,500,000	2,370,475	2,441,790		1,668		1,668		2,443,458		(65,908)	(65,908)	31,719	04/01/2027
023608-AG-7	AMEREN CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		969,810	1,000,000	999,110	999,778		10		10		999,788		(29,978)	(29,978)	17,439	02/15/2026
02378A-AA-5	AMERICAN AIRLINES 2017-1 PASS SECURED CO		08/15/2024	VARIOUS		47,500	47,500	47,500	47,500						47,500				1,425	08/15/2030
02378M-AA-9	AMERICAN AIRLINES 2019-1 PASS SECURED CO		08/15/2024	VARIOUS		271,436	271,436	271,436	271,436						271,436				7,125	08/15/2033
02379#-AA-3	AMERICAN AIRLINES INC CORP_BND		06/15/2024	MATURITY		487,500	487,500	487,500	487,500						487,500				9,579	06/15/2024
025816-CW-7	AMERICAN EXPRESS COMPANY SENIOR CORP_BND		02/05/2024	3RDPARTY		4,976,376	5,100,000	5,090,463	5,092,490		127		127		5,092,616		(116,240)	(116,240)	53,933	05/03/2029
03063#-AA-2	AMERICOLD REALTY TRUST CORP_BND		01/29/2024	3RDPARTY		2,937,930	3,000,000	3,000,000	3,000,000						3,000,000		(62,070)	(62,070)	83,460	01/08/2026
03073E-AP-0	CENCORA INC SENIOR CORP_BND		02/05/2024	3RDPARTY		1,907,600	2,000,000	1,896,980	1,952,904		1,107		1,107		1,954,011		(46,411)	(46,411)	9,967	12/15/2027
032654-BA-2	ANALOG DEVICES INC SENIOR CORP_BND		02/05/2024	3RDPARTY		3,369,170	3,500,000	3,466,515	3,469,047		846		846		3,469,894		(100,724)	(100,724)	17,442	06/15/2027
03331J-AL-6	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		07/15/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				29,793	10/15/2031
03331J-AN-2	ANCHORAGE CAPITAL CLO LTD ANCH MEZZANIN		07/15/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				33,205	10/15/2031
03464B-AA-6	ANGEL OAK MORTGAGE TRUST AOMT WHOLE_CMO		12/01/2024	PAYDOWN		234,366	234,366	234,362	236,043		(1,677)		(1,677)		234,366				3,671	12/25/2066
037735-BZ-9	APPALACHIAN POWER CO SENIOR CORP_BND		02/05/2024	3RDPARTY		1,953,901	1,905,000	2,022,020	1,972,010		(553)		(553)		1,971,457		(17,556)	(17,556)	25,818	05/15/2033
037833-BG-4	APPLE INC SENIOR CORP_BND		02/05/2024	3RDPARTY		979,800	1,000,000	1,010,270	1,001,712		(123)		(123)		1,001,589		(21,789)	(21,789)	7,467	05/13/2025
05253J-AL-5	AUSTRALIA AND NEW ZEALAND BANK SENIOR CO		02/05/2024	3RDPARTY		979,590	1,000,000	1,027,870	1,006,036		(313)		(313)		1,005,722		(26,132)	(26,132)	8,325	11/16/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05348E-AW-9	AVALONBAY COMMUNITIES INC SENIOR CORP_BN		02/05/2024	3RDPARTY		973,030	1,000,000	996,740	999,300		36		36		999,336		(26,306)	(26,306)	7,972	11/15/2025
05525H-AU-1	BANC OF AMERICA MERRILL LYNCH SENIOR SEN		01/01/2024	PAYDOWN		1,000,000	1,000,000	871,690	987,345		12,655		12,655		1,000,000				39	01/27/2047
05538U-AC-7	BBUBST_12-SHOW SUB SUB_CMBS _12-SHOW 144		10/01/2024	PAYDOWN		500,000	500,000	469,633	496,834		3,166		3,166		500,000				16,176	11/05/2036
056054-AA-7	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/15/2024	PAYDOWN		335,989	335,989	332,104	334,522		1,467		1,467		335,989				3,693	10/15/2036
05608U-AA-6	BX TRUST BX_22-GPA SENIOR_CMBS _22-GPA 1		02/06/2024	3RDPARTY		99,448	99,231	98,797	98,346		(94)		(94)		98,252		1,196	1,196	1,139	10/15/2039
05608U-AA-6	BX TRUST BX_22-GPA SENIOR_CMBS _22-GPA 1		01/15/2024	PAYDOWN		769	769	766	762		7		7		769				5	10/15/2039
05608W-AA-2	BX COMMERCIAL MORTGAGE TRUST B LCF SENIO		02/01/2024	3RDPARTY																06/15/2038
05610H-AC-7	BX COMMERCIAL MORTGAGE TRUST B SENIOR_CM		12/15/2024	PAYDOWN		1,813,945	1,813,945	1,806,199	1,821,643		(7,698)		(7,698)		1,813,945				86,804	02/15/2039
05683L-AJ-5	BAINCAPITALCREDITCLOLTDBC BCC_18-1A		06/28/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				57,517	04/23/2031
05683M-AA-2	BAINCAPITALCREDITCLOLTDBC BCC_18-1A		06/28/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				37,923	04/23/2031
06760K-AA-0	BABSONCLOLTDBABSN_18-2A BABSN_18-2A		08/23/2024	PAYDOWN		500,000	500,000	493,400	497,222		2,778		2,778		500,000				48,325	04/15/2030
07330M-AB-3	TRUIST BANK SUB CORP_BND		02/05/2024	3RDPARTY		970,590	1,000,000	1,010,970	1,001,976		(128)		(128)		1,001,848		(31,258)	(31,258)	14,198	09/16/2025
08763Q-AA-0	BETONYCLO2LTDBTNY2_18-1A BTNY2_18-1A		10/30/2024	PAYDOWN		528,896	528,896	522,496	523,622		5,274		5,274		528,896				22,903	04/30/2031
09204G-AD-1	BLACKDIAMONDCLOLTDBLACK_19 BLACK_19-2A		05/31/2024	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				212,878	07/23/2032
095798-AA-8	BLUE OCEAN INCOME FUND LP CORP_BND		11/01/2024	VARIOUS		1,020,330	1,020,330	1,024,501	1,023,595		(3,265)		(3,265)		1,020,330				31,779	09/22/2030
09627F-AQ-3	BLUEMOUNTAINCLOLTDBLUEM_19- BLUEM_19-25A		12/20/2024	PAYDOWN		2,100,000	2,100,000	2,101,491	2,101,230		(1,230)		(1,230)		2,100,000				180,825	07/15/2036
10510K-AC-1	BRAMBLES USA INC SENIOR CORP_BND 144A		02/05/2024	3RDPARTY		979,490	1,000,000	999,250	999,845		8		8		999,853		(20,363)	(20,363)	11,917	10/23/2025
10922N-AC-7	BRIGHTHOUSE FINANCIAL INC SENIOR CORP_BN		01/05/2024	3RDPARTY		526,523	561,000	560,568	560,827		1		1		560,828		(34,305)	(34,305)	980	06/22/2027
11120V-AH-6	BRIXMOR OPERATING PARTNERSHIP SENIOR COR		01/05/2024	3RDPARTY		938,910	1,000,000	998,040	998,853		4		4		998,857		(59,947)	(59,947)	6,188	05/15/2029
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		970,520	1,000,000	965,840	986,879		406		406		987,285		(16,765)	(16,765)	21,743	01/15/2027
11134L-AR-0	BROADCOM CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		1,420,620	1,500,000	1,369,200	1,437,785		1,409		1,409		1,439,194		(18,574)	(18,574)	29,458	01/15/2028
117043-AS-8	BRUNSWICK CORP SENIOR CORP_BND		08/18/2024	MATURITY		2,250,000	2,250,000	2,214,653	2,241,445		8,555		8,555		2,250,000				19,125	08/18/2024
12434F-AE-7	BX COMMERCIAL MORTGAGE TRUST B SUB_CMBS		11/15/2024	PAYDOWN		369,947	369,947	369,424	374,433		(4,486)		(4,486)		369,947				21,685	12/15/2038
12550G-AE-3	CIFCFUNDINGLTDCIFC_18-5A CIFC_18-5A		07/25/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				30,485	01/15/2032
12556M-AB-0	CIM TRUST CIM_19-J1 SUPSEN WHOLE_CMO _19		12/01/2024	PAYDOWN		16,462	16,462	16,683	20,752		(4,290)		(4,290)		16,462				304	08/25/2049
12558T-AA-5	CIMTRUSTCIM_19-J2 CIM_19-J2		12/01/2024	PAYDOWN		77,831	77,831	79,776	84,990		(7,159)		(7,159)		77,831				1,599	10/25/2049
12591V-AG-6	COMM MORTGAGE TRUST COMM_14-CR AM SUB_CM		06/01/2024	PAYDOWN		1,000,000	1,000,000	968,125	982,834		17,166		17,166		1,000,000				21,355	04/10/2047
12592P-BJ-1	COMM MORTGAGE TRUST COMM_14-UB SUB SUB_C		12/01/2024	PAYDOWN		1,000,000	1,000,000	1,029,935	1,003,311		(3,311)		(3,311)		1,000,000				43,415	12/12/2047
12626P-AM-5	CRH AMERICA INC SENIOR CORP_BND 144A		02/05/2024	3RDPARTY		978,680	1,000,000	1,023,340	1,003,396		(292)		(292)		1,003,105		(24,425)	(24,425)	8,503	05/18/2025
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		12/01/2024	PAYDOWN		54,957	54,957	56,183	57,281		(2,324)		(2,324)		54,957				1,372	10/25/2047
12659F-AA-3	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		12/01/2024	PAYDOWN		552,621	552,621	552,618	559,302		(6,681)		(6,681)		552,621				5,996	10/25/2066
12660B-AM-3	CREDIT SUISSE MORTGAGE TRUST C WHOLE_CMO		12/01/2024	PAYDOWN		67,365	67,365	67,365	67,305		60		60		67,365				1,222	01/25/2067
12661K-AG-5	MKS CLO LTD MKS _17-1A SENIOR ABS_ABS _1		07/22/2024	PAYDOWN		2,000,000	2,000,000	1,970,000	1,999,930		70		70		2,000,000				149,730	07/20/2030
126650-CL-2	CVS HEALTH CORP SENIOR CORP_BND		02/05/2024	3RDPARTY		2,945,100	3,000,000	3,186,240	3,075,959		(5,771)		(5,771)		3,070,188		(125,088)	(125,088)	63,615	07/20/2025
172967-KU-4	CITIGROUPINC SUB CORP_BND		02/05/2024	3RDPARTY		1,918,620	2,000,000	1,927,760	1,962,967		730		730		1,963,697		(45,077)	(45,077)	44,000	07/25/2028
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		12/25/2024	PAYDOWN		24,103	24,103	24,089	24,091		12		12		24,103				261	07/26/2055
19424W-AC-1	COLLEGE AVE STUDENT LOANS LLC ABS_ABS _2		12/25/2024	PAYDOWN		23,739	23,739	23,738	23,738		1		1		23,739				286	07/26/2055
19685E-AA-9	COLTMORTGAGELOANTRUSTCOLT_ COLT_22-2		12/01/2024	PAYDOWN		416,276	416,276	416,274	416,068		207		207		416,276				6,750	02/25/2067
205887-CD-2	CONAGRA BRANDS INC SENIOR CORP_BND		01/08/2024	3RDPARTY		1,915,235	2,000,000	2,052,530	2,043,840		(57)		(57)		2,043,783		(128,549)	(128,549)	20,179	11/01/2038
20825C-AY-0	CONOCOPHILLIPS SENIOR CORP_BND		02/05/2024	3RDPARTY		973,490	1,000,000	997,780	998,348		32		32		998,380		(24,890)	(24,890)	20,544	08/15/2028
22822R-BH-2	CROWNCASTLETOWERSLLC CROWNCASTLETOWERSLL		02/08/2024	3RDPARTY		956,757	1,000,000	1,000,000	1,000,000						1,000,000		(43,243)	(43,243)	6,715	07/15/2048
233851-BW-3	MERCEDES-BENZ FINANCE NORTH AM SENIOR CO		02/05/2024	3RDPARTY		685,104	700,000	699,209	699,869		9		9		699,878		(14,774)	(14,774)	5,005	05/19/2025
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO		12/01/2024	PAYDOWN		352,533	352,533	352,071	352,477		56		56		352,533				8,116	03/25/2067
24381J-AA-5	DEEPHAVEN RESIDENTIAL MORTGAGE WHOLE_CMO		12/01/2024	PAYDOWN		391,579	391,579	391,577	380,759		10,820		10,820		391,579				3,488	11/25/2066
25179M-AV-5	DEVON ENERGY CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		2,517,650	2,500,000	2,786,775	2,576,119		(4,339)		(4,339)		2,571,780		(54,130)	(54,130)	21,125	12/15/2025
254664-AJ-0	DISCOVER BANK SENIOR CORP_BND		01/05/2024	3RDPARTY		944,350	1,000,000	998,910	999,683		3		3		999,686		(55,336)	(55,336)	15,525	07/27/2026
26078J-AE-0	DUPONT DE NEMOURS INC SENIOR CORP_BND		06/15/2024	CALL 105.6477		1,665,007	1,576,000	1,576,000	1,576,000						1,576,000				137,906	11/15/2038
26884L-AF-6	EQT CORP SENIOR CORP_BND		02/05/2024	3RDPARTY		1,190,100	1,250,000	1,168,900	1,210,072		972		972		1,211,045		(20,945)	(20,945)	17,063	10/01/2027
277432-AW-0	EASTMAN CHEMICAL COMPANY SENIOR CORP_BND		02/05/2024	3RDPARTY		973,010	1,000,000	991,260	995,255		87		87		995,342		(22,332)	(22,332)	8,250	12/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING SENIOR COR		02/05/2024	3RDPARTY		1,950,020	2,000,000	1,995,280	1,997,505		47		47		1,997,552		(47,532)	(47,532)	25,592	10/16/2028
294429-AG-0	EQUIFAX INC SENIOR CORP_BND		02/05/2024	3RDPARTY		927,969	835,000	929,046	913,057		(384)		(384)		912,673		15,296	15,296	35,070	07/01/2037
294429-AL-9	EQUIFAX INC SENIOR CORP_BND		02/05/2024	3RDPARTY		2,394,975	2,500,000	2,421,915	2,473,844		1,022		1,022		2,474,867		(79,892)	(79,892)	14,896	06/01/2026
29444U-BF-2	EQUINIX INC SENIOR CORP_BND		02/05/2024	3RDPARTY		3,302,285	3,500,000	3,399,935	3,454,933		2,888		2,888		3,457,821		(155,536)	(155,536)	24,549	07/15/2025
29641@-AA-0	ESCORT VESSELS LLC CORP_BND		12/31/2024	VARIOUS		282,909	282,909	282,909	282,909						282,909				6,446	07/31/2032
30161N-AN-1	EXELON CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		2,946,150	3,000,000	3,177,490	3,069,501		(5,742)		(5,742)		3,063,759		(117,609)	(117,609)	17,117	06/15/2025
30212P-AP-0	EXPEDIA GROUP INC SENIOR CORP_BND		01/25/2024	3RDPARTY		3,830,960	4,000,000	4,013,380	4,008,152		(544)		(544)		4,007,608		(176,648)	(176,648)	65,419	02/15/2028
30225V-AN-7	EXTRA SPACE STORAGE LP SENIOR CORP_BND		01/05/2024	3RDPARTY		1,893,740	2,000,000	1,993,363	1,993,864		23		23		1,993,887		(100,147)	(100,147)	5,333	06/15/2029
33835N-AA-9	522 FUNDING CLO LTD MORGN_18-3 ABS_ABS _		10/21/2024	PAYDOWN		328,059	328,059	323,959	324,589		3,470		3,470		328,059				14,798	10/20/2031
33845F-AG-1	FLAGSHIP CREDIT AUTO TRUST FCA SUB ABS_A		12/15/2024	PAYDOWN		418,843	418,843	418,753	418,811		31		31		418,843				6,642	01/15/2026
34964C-AA-4	FORTUNE BRANDS INNOVATIONS INC SENIOR CO		02/05/2024	3RDPARTY		1,964,520	2,000,000	1,997,420	1,999,410		40		40		1,999,450		(34,930)	(34,930)	11,556	06/15/2025
35042A-AA-1	FOUNDATION FINANCE TRUST FFIN SENIOR ABS		02/06/2024	3RDPARTY		4,445,813	4,450,506	4,421,331	4,423,002		297		297		4,423,299		22,514	22,514	37,151	12/15/2043
35042A-AA-1	FOUNDATION FINANCE TRUST FFIN SENIOR ABS		01/15/2024	PAYDOWN		124,449	124,449	123,633	123,679		769		769		124,449				588	12/15/2043
35042P-AA-8	FOUNDATION FINANCE TRUST FFIN ABS_ABS _2		12/15/2024	PAYDOWN		258,315	258,315	258,309	258,309		6		6		258,315				2,887	01/15/2042
36167Y-AA-6	GCAT GCAT_21-NQM7 WHOLE_CMO _21-NQM7 144		12/01/2024	PAYDOWN		937,631	937,631	937,615	937,807		(176)		(176)		937,631				9,793	08/25/2066
36198*-AA-4	GI MANAGER LP SENIOR CORP_BND		10/30/2024	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				100,470	10/30/2024
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR_05 WHOLE_CMO		12/01/2024	PAYDOWN		8,687	8,687	8,714	8,724		(38)		(38)		8,687				265	06/25/2035
36246M-AU-3	GTP ACQUISITION PARTNERS I LLC GTPAP_15-		02/08/2024	3RDPARTY		175,536	180,000	176,499	176,826		2,369		2,369		179,195		(3,659)	(3,659)	992	06/15/2050
36258F-AA-7	GS MORTGAGE_BACKED SECURITIES WHOLE_CMO		12/01/2024	PAYDOWN		72,684	72,684	74,421	78,532		(5,848)		(5,848)		72,684				1,572	05/25/2050
36262D-AA-6	GSMORTGAGE_BACKEDSECURITIES GSMBS_20-PJ2		12/01/2024	PAYDOWN		71,846	71,846	73,507	73,330		(1,484)		(1,484)		71,846				1,341	07/25/2050
36263N-AB-1	GS MORTGAGEBACKED SECURITIES T SUPSEN WH		12/01/2024	PAYDOWN		790,141	790,141	776,190	777,326		12,814		12,814		790,141				10,702	05/28/2052
36263V-AB-3	GSMORTGAGEBACKEDSECURITIEST GSMBS_21-PJ1		12/01/2024	PAYDOWN		241,251	241,251	242,080	241,986		(735)		(735)		241,251				3,609	04/25/2052
36264E-AG-9	GS MORTGAGEBACKED SECURITIES T WHOLE_CMO		12/01/2024	PAYDOWN		77,747	77,747	79,348	79,723		(1,976)		(1,976)		77,747				1,911	05/25/2062
36264L-AA-6	GSMORTGAGESECURITIESCORPORA SENIOR_CMBS		02/12/2024	3RDPARTY		4,218,291	4,250,000	4,250,000	4,250,000						4,250,000		(31,709)	(31,709)	46,215	12/15/2036
37045X-BT-2	GENERAL MOTORS FINANCIAL CO IN SENIOR CO		02/05/2024	3RDPARTY		1,956,220	2,000,000	2,030,180	2,010,094		(354)		(354)		2,009,739		(53,519)	(53,519)	48,333	01/17/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC SENIOR CORP_BND 144A		02/05/2024	3RDPARTY		4,074,164	4,300,000	4,244,286	4,272,926		1,522		1,522		4,274,447		(200,283)	(200,283)	26,547	09/30/2025
378272-AN-8	GLENCORE FUNDING LLC SENIOR CORP_BND 144		02/05/2024	3RDPARTY		2,416,525	2,500,000	2,445,335	2,477,461		623		623		2,478,084		(61,559)	(61,559)	36,111	03/27/2027
38081E-AA-9	GOLDEN BEAR GLDN_16-1A SENIOR ABS_ABS _1		09/20/2024	PAYDOWN		26,496	26,496	26,496	26,496						26,496				825	09/20/2047
38411H-AB-1	GRACIEPOINTINTERNATIONALFUN GPIF_22-1		02/23/2024	PAYDOWN		1,316,582	1,316,582	1,316,582	1,316,582						1,316,582				17,427	04/01/2024
39121J-AH-3	GREAT RIVER ENERGY SECURED CORP_BND 144A		02/05/2024	3RDPARTY		238,012	242,000	229,126	238,960		123		123		239,084		(1,072)	(1,072)	6,502	07/01/2030
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM SENIOR COR		02/05/2024	3RDPARTY		502,990	500,000	558,935	509,986		(523)		(523)		509,463		(6,473)	(6,473)	8,253	11/01/2025
42225U-AD-6	HEALTHCARE REALTY HOLDINGS LP SENIOR COR		01/05/2024	3RDPARTY		952,580	1,000,000	997,210	999,192		7		7		999,199		(46,619)	(46,619)	15,361	08/01/2026
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A SENIOR ABS		12/20/2024	PAYDOWN		21,322	21,322	21,315	21,537		(215)		(215)		21,322				441	09/20/2041
440327-AK-0	HORACE MANN EDUCATORS CORPORAT SENIOR CO		02/05/2024	3RDPARTY		981,020	1,000,000	992,760	997,787		111		111		997,898		(16,878)	(16,878)	8,250	12/01/2025
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLD SENIOR CO		02/05/2024	3RDPARTY		1,921,780	2,000,000	1,968,760	1,984,119		311		311		1,984,430		(62,650)	(62,650)	34,583	08/21/2028
45866F-AD-6	INTERCONTINENTAL EXCHANGE INC SENIOR COR		02/05/2024	3RDPARTY		978,990	1,000,000	1,007,970	1,001,525		(92)		(92)		1,001,433		(22,443)	(22,443)	6,875	12/01/2025
46591F-AC-8	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-5		12/01/2024	PAYDOWN		30,996	30,996	31,694	31,351		(354)		(354)		30,996				657	11/25/2049
46591K-AC-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2024	PAYDOWN		55,850	55,850	56,575	56,291		(441)		(441)		55,850				1,010	03/25/2050
46591T-AC-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2024	PAYDOWN		62,692	62,692	64,171	67,840		(5,148)		(5,148)		62,692				956	07/25/2050
465976-AA-6	JPMORGANMORTGAGETRUSTJPMMT JPMMT_22-LTV1		12/01/2024	PAYDOWN		132,200	132,200	129,797	130,111		2,088		2,088		132,200				2,531	07/25/2052
466313-AM-5	JABIL INC SENIOR CORP_BND		02/05/2024	3RDPARTY		1,383,647	1,425,000	1,419,044	1,420,882		114		114		1,420,996		(37,350)	(37,350)	13,795	05/15/2027
46639N-AW-1	JPMBB COMMERCIAL MORTGAGE SECU SUB SUB_C		12/01/2024	PAYDOWN		263,252	263,252	262,069	262,692		560		560		263,252				4,700	07/15/2045
46644R-BD-6	JPMBB COMMERCIAL MORTGAGE SECU AM SUB_CM		01/11/2024	3RDPARTY		480,254	500,000	514,998	501,732		(75)		(75)		501,657		(21,403)	(21,403)	2,448	05/15/2048
46648C-AH-7	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2024	PAYDOWN		90,540	90,540	92,113	91,700		(1,161)		(1,161)		90,540				1,628	01/25/2047
46648H-AG-8	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2024	PAYDOWN		164,530	164,530	163,028	163,015		1,516		1,516		164,530				3,073	05/25/2047
46649K-AA-3	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2024	PAYDOWN		53,442	53,442	53,950	55,670		(2,228)		(2,228)		53,442				821	10/25/2048
46650H-AC-2	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		12/01/2024	PAYDOWN		10,468	10,468	10,747	12,382		(1,914)		(1,914)		10,468				189	05/25/2049
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		12/01/2024	PAYDOWN		56,907	56,907	57,888	57,396		(489)		(489)		56,907				1,127	12/25/2048
46651B-AC-4	JP MORGAN MORTGAGE TRUST JPMMT SUPSEN WH		12/01/2024	PAYDOWN		67,128	67,128	68,177	74,102		(6,974)		(6,974)		67,128				1,341	12/25/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46651X-AQ-5	JP MORGAN MORTGAGE TRUST JPMMT WHOLE_CMO		12/01/2024	PAYDOWN		87,190	87,190	91,206	94,852		(7,661)		(7,661)		87,190				1,786	06/25/2050
46651Y-AC-4	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-9		12/01/2024	PAYDOWN		78,287	78,287	80,170	79,945		(1,659)		(1,659)		78,287				1,886	05/25/2050
46651Y-AC-4	JPMORGANMORTGAGETRUSTJPMMT JPMMT_19-9		07/17/2024	REDEMPTION 100.0000																05/25/2050
46653Q-AC-9	JP MORGAN MORTGAGE TRUST JPMMT SENIOR WH		12/01/2024	PAYDOWN		570,024	570,024	567,085	566,990		3,034		3,034		570,024				7,506	05/25/2052
46654T-AC-2	JPMORGANMORTGAGETRUSTJPMMT JPMMT_21-15		12/01/2024	PAYDOWN		865,537	865,537	864,726	864,808		730		730		865,537				12,455	06/25/2052
501044-DC-2	KROGER CO SENIOR CORP_BND		02/05/2024	3RDPARTY		971,970	1,000,000	997,630	999,441		26		26		999,467		(27,497)	(27,497)	18,083	02/01/2026
512807-AU-2	LAM RESEARCH CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		1,940,640	2,000,000	1,996,380	1,997,957		35		35		1,997,992		(57,352)	(57,352)	31,556	03/15/2029
534187-BH-1	LINCOLN NATIONAL CORPORATION SENIOR CORP		02/05/2024	3RDPARTY		2,387,950	2,500,000	2,377,350	2,439,034		1,348		1,348		2,440,382		(52,432)	(52,432)	17,417	03/01/2028
55067@-AA-0	LUXAETERNA2022-1LLC ABS_ABS		12/20/2024	PAYDOWN		1,119,877	1,119,877	1,087,960	1,090,906		28,971		28,971		1,119,877				22,971	10/01/2050
55067@-AB-8	LUXAETERNA2022-1LLC ABS_ABS		04/20/2024	PAYDOWN		250,089	250,089	233,833	234,966		15,123		15,123		250,089				2,680	10/01/2050
55068*-AA-1	LUXAETERNA2022-2LLC ABS_ABS		12/20/2024	PAYDOWN		1,209,736	1,209,736	1,175,258	1,179,037		30,699		30,699		1,209,736				23,522	10/01/2050
55068*-AB-9	LUXAETERNA2022-2LLC ABS_ABS		03/20/2024	PAYDOWN		246,239	246,239	230,234	231,875		14,364		14,364		246,239				2,616	10/01/2050
552732-AA-7	MFRA TRUST MRFA_21-INV2 WHOLE_CMO _21-IN		12/01/2024	PAYDOWN		505,870	505,870	505,861	505,268		602		602		505,870				5,530	11/25/2056
55282G-AA-5	MASSAGE ENVY FRANCHISING LLC M SENIOR AB		04/09/2024	PAYDOWN		2,880,000	2,880,000	2,880,000	2,880,000						2,880,000				81,926	07/30/2049
55336V-BN-9	MPLX LP SENIOR CORP_BND		02/05/2024	3RDPARTY		972,210	1,000,000	989,458	994,093		139		139		994,232		(22,022)	(22,022)	7,792	12/01/2027
55820F-AC-2	MADISON PARK FUNDING LTD MDPK SENIOR ABS		02/19/2024	PAYDOWN		4,650,000	4,650,000	4,654,650	4,653,547		(3,547)		(3,547)		4,650,000				115,106	01/19/2034
565849-AB-2	MARATHON OIL CORP SENIOR CORP_BND		02/05/2024	3RDPARTY		749,735	700,000	801,192	753,985		(519)		(519)		753,466		(3,731)	(3,731)	18,776	03/15/2032
56847P-AA-1	MARINER FINANCE ISSUANCE TRUST ABS_ABS		12/20/2024	PAYDOWN		42,416	42,416	42,398	42,409		7		7		42,416				1,472	12/20/2034
581557-BJ-3	MCKESSON CORP SENIOR CORP_BND		02/05/2024	3RDPARTY		974,580	1,000,000	999,750	999,885		3		3		999,888		(25,308)	(25,308)	18,763	02/16/2028
58550N-AC-5	MELLOMORTGAGECAPITALACCEPTA MELLO_21-INV		12/01/2024	PAYDOWN		146,098	146,098	146,235	146,190		(91)		(91)		146,098				2,017	12/25/2051
594918-CK-8	MICROSOFT CORPORATION MICROSOFTCORPORATI		06/04/2024	TAX FREE EXCHANGE		502,986	500,000	503,011	503,009		(23)		(23)		502,986				11,000	06/15/2047
59523U-AP-2	MID-AMERICA APARTMENTS LP SENIOR CORP_BN		02/05/2024	3RDPARTY		1,456,725	1,500,000	1,491,045	1,495,604		90		90		1,495,695		(38,970)	(38,970)	9,100	06/15/2028
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMP SENIOR CO		01/08/2024	3RDPARTY		2,391,975	2,500,000	2,496,325	2,497,918		9		9		2,497,927		(105,952)	(105,952)	31,797	04/01/2029
615369-AE-5	MOODYS CORPORATION SENIOR CORP_BND		01/05/2024	3RDPARTY		996,940	1,000,000	1,016,630	1,014,106		(9)		(9)		1,014,098		(17,158)	(17,158)	25,375	07/15/2044
61762D-AZ-4	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		12/01/2024	PAYDOWN		78,243	78,243	71,996	78,040		204		204		78,243				1,565	05/15/2046
61763K-BF-0	MORGAN STANLEY BAML TRUST MSBA SUB SUB_C		02/01/2024	PAYDOWN		500,000	500,000	535,156	499,202		798		798		500,000				2,110	04/15/2047
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_2 ABS_ABS _		12/20/2024	PAYDOWN		142,461	142,461	127,508	129,813		12,648		12,648		142,461				1,132	12/20/2046
62432H-AG-5	MOUNTAIN VIEW CLO MVEW_17-1A MEZZANIN AB		12/19/2024	PAYDOWN		2,000,000	2,000,000	1,979,600	1,996,806		3,194		3,194		2,000,000				217,632	10/16/2029
63254A-AP-3	NATIONAL AUSTRALIA BANK LTD N SENIOR CO		02/05/2024	3RDPARTY		972,030	1,000,000	992,280	998,206		85		85		998,292		(26,262)	(26,262)	19,031	01/14/2026
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		02/06/2024	3RDPARTY		471,463	488,345	467,819	472,262		628		628		472,890		(1,427)	(1,427)	2,876	12/15/2059
63940U-AB-0	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		01/15/2024	PAYDOWN		13,439	13,439	12,874	12,997		443		443		13,439				45	12/15/2059
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAV SENIOR AB		01/08/2024	3RDPARTY		148,324	153,828	144,935	147,147		128		128		147,276		1,048	1,048	334	02/15/2068
63942K-AA-2	NAVIENT PRIVATE EDUCATION LOAN ABS_ABS _		12/15/2024	PAYDOWN		335,909	335,909	335,402	335,508		401		401		335,909				2,846	04/15/2070
63942M-AA-8	NAVIENT STUDENT LOAN TRUST NAV ABS_ABS _		12/15/2024	PAYDOWN		914,509	914,509	914,492	914,493		16		16		914,509				10,943	07/15/2070
64116#-AE-3	NETRALITY PROPERTIES LP CORP_BND		10/08/2024	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				41,027	10/08/2024
64133G-AR-1	NEUBERGERBERMANLOANADVISERS NEUB_20-37A		10/25/2024	PAYDOWN		871,000	871,000	860,766	862,696		8,304		8,304		871,000				56,803	07/20/2031
64831M-AA-0	NEW RESIDENTIAL MORTGAGE LOAN WHOLE_CMO		12/01/2024	PAYDOWN		90,053	90,053	89,715	88,811		1,243		1,243		90,053				1,573	03/27/2062
67021C-AK-3	NSTAR ELECTRIC CO SENIOR CORP_BND		02/05/2024	3RDPARTY		968,680	1,000,000	1,006,140	1,001,193		(70)		(70)		1,001,123		(32,443)	(32,443)	7,403	11/15/2025
670346-AP-0	NUCOR CORPORATION SENIOR CORP_BND		02/05/2024	3RDPARTY		2,429,200	2,500,000	2,496,300	2,498,226		38		38		2,498,264		(69,064)	(69,064)	26,333	05/01/2028
67103H-AF-4	OREILLY AUTOMOTIVE INC SENIOR CORP_BND		02/05/2024	3RDPARTY		1,434,930	1,500,000	1,447,860	1,477,267		574		574		1,477,841		(42,911)	(42,911)	23,400	09/01/2027
67573C-AL-3	OCTAGONINVESTMENTPARTNERS MEZZANIN ABS_A		10/31/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				94,908	07/15/2029
677071-AG-7	OHANA MILITARY CMNTYS LLC HAWA SENIOR MU		01/29/2024	3RDPARTY		4,090,000	4,000,000	4,579,040	4,392,283		(3,927)		(3,927)		4,388,355		(298,355)	(298,355)	77,067	10/01/2036
68267H-AA-5	ONEMAIN FINANCIAL ISSUANCE TRU SENIOR AB		02/06/2024	3RDPARTY		12,038,779	12,309,000	12,306,898	12,307,392		47		47		12,307,439		(268,660)	(268,660)	76,254	05/14/2035
682680-AU-7	ONEOK INC SENIOR CORP_BND		02/05/2024	3RDPARTY		979,800	1,000,000	997,270	998,621		27		27		998,649		(18,849)	(18,849)	25,531	07/15/2028
68269M-AC-8	ONEMAIN FINANCIAL ISSUANCE TRU SUB ABS_A		02/06/2024	3RDPARTY		350,844	400,000	334,594	341,439		1,266		1,266		342,705		8,139	8,139	1,170	06/16/2036
69145*-AA-9	OXFORD FINANCE FUNDING XIII LL SECURED A		12/23/2024	DIRECT		4,307,415	4,375,000	4,375,000	4,375,000						4,375,000		(67,585)	(67,585)	194,758	10/15/2028
69145*-AB-7	OXFORD FINANCE FUNDING XIII LL SECURED A		12/23/2024	DIRECT		611,423	625,000	625,000	625,000						625,000		(13,577)	(13,577)	33,019	10/15/2028
693342-AA-5	PG&E WILDFIRE RECOVERY FUNDING ABS		12/01/2024	PAYDOWN		1,516,788	1,516,788	1,516,757	1,516,788						1,516,788				41,019	06/01/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
693475-AT-2	PNC FINANCIAL SERVICES GROUP I SENIOR CO		01/05/2024	3RDPARTY		941,790	1,000,000	997,960	999,237		5		5		999,242		(57,452)	(57,452)	4,375	05/19/2027
69361J-AA-4	PRKCM_21-AFC2 TRUST WHOLE_CMO _21-AFC2 1		12/01/2024	PAYDOWN		456,489	456,489	456,488	456,144		345		345		456,489				5,932	11/25/2056
693684-AM-4	PSMC TRUST PSMC_20-1 WHOLE_CMO _20-1 144		12/01/2024	PAYDOWN		146,953	146,953	153,277	155,700		(8,747)		(8,747)		146,953				2,057	01/25/2050
69375B-AM-9	PSMC_19-3 WHOLE_CMO _19-3 144A		12/01/2024	PAYDOWN		20,052	20,052	20,503	21,417		(1,365)		(1,365)		20,052				326	11/25/2049
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES MUNITAX_BN		12/15/2024	VARIOUS																06/15/2050
69702D-AA-5	PALMERSQUARELOANFUNDINGLTD ABS_ABS _21-2		02/01/2024	3RDPARTY							(1)		(1)		(1)		1	1		05/20/2029
69702D-AC-1	PALMERSQUARELOANFUNDINGLTD MEZZANIN ABS_		11/20/2024	PAYDOWN		88,176	88,176	87,956	88,000		176		176		88,176				6,093	05/20/2029
70432*-AA-9	PAYCHEX OF NEW YORK LLC CORP_BND		01/31/2024	3RDPARTY		1,946,180	2,000,000	2,000,000	2,000,000						2,000,000		(53,820)	(53,820)	33,691	03/13/2026
718547-AH-5	PHILLIPS 66 CO SENIOR CORP_BND		02/05/2024	3RDPARTY		956,120	1,000,000	974,330	977,641		488		488		978,129		(22,009)	(22,009)	16,250	03/01/2028
74166Y-AA-8	PRIMROSESCHOOLSPROSE_19-1A PROSE_19-1A		07/30/2024	PAYDOWN		10,000	10,000	10,000	10,000						10,000				280	07/30/2049
74166Y-AC-4	PRIMROSESCHOOLSPROSE_22-1 PROSE2022-1A2		07/30/2024	PAYDOWN		25,000	25,000	25,000	25,000						25,000				892	04/30/2052
74340X-BL-4	PROLOGIS LP SENIOR CORP_BND		02/05/2024	3RDPARTY		2,937,900	3,000,000	2,992,939	2,995,687		76		76		2,995,762		(57,862)	(57,862)	67,813	02/01/2029
745332-BU-9	PUGET SOUND ENERGY INC SECURED CORP_BND		02/05/2024	3RDPARTY		755,348	750,000	759,923	756,272		(40)		(40)		756,232		(885)	(885)	7,539	06/01/2035
749384-AA-1	RCKT MORTGAGE TRUST RCKT_21-5 SENIOR WHO		12/01/2024	PAYDOWN		408,131	408,131	408,195	405,857		2,274		2,274		408,131				5,492	11/27/2051
74938F-AA-6	WOODWARD CAPITAL MANAGEMENT RC SUPSEN WH		12/01/2024	PAYDOWN		251,574	251,574	246,503	246,782		4,792		4,792		251,574				3,729	01/25/2052
74939K-AA-4	WOODWARD CAPITAL MANAGEMENT RC SENIOR WH		12/01/2024	PAYDOWN		740,834	740,834	737,825	738,536		2,298		2,298		740,834				11,072	12/25/2051
749685-AV-5	RPM INTERNATIONAL INC SENIOR CORP_BND		02/05/2024	3RDPARTY		2,400,475	2,500,000	2,425,825	2,470,141		870		870		2,471,011		(70,536)	(70,536)	36,979	03/15/2027
74972F-AL-9	REDDING RIDGE ASSET MANAGEMENT SENIOR AB		11/15/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				93,424	04/15/2030
75409X-AA-4	RATE MORTGAGE TRUST RATE_21-HB WHOLE_CMO		12/01/2024	PAYDOWN		656,395	656,395	654,651	654,926		1,469		1,469		656,395				9,561	12/25/2051
75458J-AA-5	RAYBURN COUNTRY SECURITIZATION RAYBURNCO		12/01/2024	PAYDOWN		260,942	260,942	260,942	260,942						260,942				4,524	12/01/2030
75888M-AL-4	REG14_18-3A MEZZANIN ABS_ABS _18-3A 144A		06/13/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				56,758	10/25/2031
760759-AT-7	REPUBLIC SERVICES INC SENIOR CORP_BND		02/05/2024	3RDPARTY		1,454,280	1,500,000	1,479,030	1,489,779		215		215		1,489,993		(35,713)	(35,713)	13,496	05/15/2028
76169#-AL-7	REYES HOLDINGS LLC SENIOR CORP_BND		01/23/2024	3RDPARTY		1,173,768	1,200,000	1,200,000	1,200,000						1,200,000		(26,232)	(26,232)	8,967	12/13/2025
761713-BA-3	REYNOLDS AMERICAN INC SENIOR CORP_BND		01/05/2024	3RDPARTY		2,876,190	3,000,000	3,143,920	3,113,056		(167)		(167)		3,112,890		(236,700)	(236,700)	68,400	08/15/2035
77775*-BV-2	ROSENTHAL & ROSENTHAL INC CORP_BND		01/31/2024	REDEMPTION 100.0000		200,000	200,000	200,000	200,000						200,000				5,320	01/31/2026
78433L-AD-8	SCE RECOVERY FUNDING LLC ABS_ABS _22-A		11/15/2024	PAYDOWN		189,427	189,427	189,420	189,423		4		4		189,427				2,813	11/15/2030
78433Q-AA-3	SGCAPITALPARTNERSSGR_21-1 SGR_22-1		12/25/2024	PAYDOWN		170,907	170,907	170,906	170,906		1		1		170,907				2,911	03/27/2062
78450F-AA-5	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		12/15/2024	PAYDOWN		511,829	511,829	508,697	509,145		2,683		2,683		511,829				7,683	11/16/2054
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TRU ABS_ABS _		12/15/2024	PAYDOWN		3,238,715	3,238,715	3,199,311	3,206,863		31,852		31,852		3,238,715				32,797	11/16/2054
806851-AG-6	SCHLUMBERGERHOLDINGSCORP SENIOR CORP_BND		02/05/2024	3RDPARTY		5,398,965	5,500,000	5,551,090	5,514,390		(923)		(923)		5,513,467		(114,502)	(114,502)	28,111	12/21/2025
816851-BN-8	SEMPRA SENIOR CORP_BND		02/05/2024	3RDPARTY		1,322,453	1,355,000	1,352,602	1,353,982		80		80		1,354,062		(31,609)	(31,609)	15,650	04/01/2025
81746F-AG-0	SEQUOIAMORTGAGETRUSTSEMT_17 SEMT_17-6		12/01/2024	PAYDOWN		74,754	74,754	76,485	76,965		(2,212)		(2,212)		74,754				1,144	09/25/2047
81748A-AA-2	SEQUOIAMORTGAGETRUSTSEMT_20 SEMT_20-3		12/01/2024	PAYDOWN		108,709	108,709	110,952	112,958		(4,249)		(4,249)		108,709				1,700	04/25/2050
81748C-AA-8	SEQUOIA MORTGAGE TRUST SEMT_21 SENIOR WH		12/01/2024	PAYDOWN		291,603	291,603	292,332	292,334		(732)		(732)		291,603				3,834	01/25/2052
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20 WHOLE_CMO		12/01/2024	PAYDOWN		116,972	116,972	119,859	123,280		(6,308)		(6,308)		116,972				2,629	03/25/2050
82281E-AA-5	SHELLPOINTCO-ORIGINATORTRUST SCOT_16-1		12/01/2024	PAYDOWN		13,839	13,839	13,489	13,536		303		303		13,839				365	11/25/2046
824348-AW-6	SHERWIN-WILLIAMS COMPANY THE SENIOR COR		02/05/2024	3RDPARTY		1,916,480	2,000,000	1,920,160	1,965,888		939		939		1,966,827		(50,347)	(50,347)	12,650	06/01/2027
82652N-AC-2	SIERRA RECEIVABLES FUNDING COM SUB ABS_A		09/20/2024	PAYDOWN		265,298	265,298	265,273	265,278		21		21		265,298				5,113	08/20/2036
83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		02/06/2024	3RDPARTY		304,765	320,647	300,494	302,320		413		413		302,733		2,032	2,032	1,341	06/15/2037
83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRU SENIOR AB		01/15/2024	PAYDOWN		7,256	7,256	6,800	6,841		415		415		7,256				17	06/15/2037
83208A-AA-1	SMBPRIVATEEDUCATIONLOANTRU SENIOR ABS_AB		02/06/2024	3RDPARTY		120,060	136,784	118,569	119,605		240		240		119,844		216	216	280	01/15/2053
83208A-AA-1	SMBPRIVATEEDUCATIONLOANTRU SENIOR ABS_AB		01/15/2024	PAYDOWN		2,281	2,281	1,977	1,995		286		286		2,281				3	01/15/2053
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGR SENIOR AB		12/15/2024	PAYDOWN		24,307	24,307	24,611	24,514		(206)		(206)		24,307				317	05/15/2046
84756N-AF-6	SPECTRA ENERGY PARTNERS LP SENIOR CORP_B		02/05/2024	3RDPARTY		1,957,620	2,000,000	1,936,490	1,990,219		769		769		1,990,988		(33,368)	(33,368)	27,611	03/15/2025
84858D-AA-6	SPIRIT AIRLINES CLASS A PASS T SECURED C		10/01/2024	VARIOUS		144,857	144,857	145,719	145,330		(473)		(473)		144,857				4,454	10/01/2029
854502-AP-6	STANLEY BLACK & DECKER INC SENIOR CORP_B		02/05/2024	3RDPARTY		1,719,727	1,775,000	1,772,604	1,774,064		80		80		1,774,145		(54,418)	(54,418)	18,485	02/24/2025
85573U-AA-9	STARWOOD MORTGAGE RESIDENTIAL WHOLE_CMO		12/01/2024	PAYDOWN		431,930	431,930	431,828	437,228		(5,299)		(5,299)		431,930				7,921	02/25/2067
86668@-AA-8	SUN COUNTRY AIRLINES HOLDINGS CORP_BND		12/15/2024	VARIOUS		177,095	177,095	177,095	177,095						177,095				5,632	06/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86745A-AA-4	SUNNOVA HELIOS VIII ISSUER LLC SENIOR AB		12/20/2024	PAYDOWN		108,840	108,840	107,154	107,278		1,562		1,562		108,840				1,679	02/22/2049
87249A-AA-3	TICP CLO LTD TICP_17-9A MEZZANIN ABS_ABS		07/22/2024	PAYDOWN		930,294	930,294	922,619	923,730		6,564		6,564		930,294				38,090	01/20/2031
87249L-AJ-0	WIND RIVER CLO LTD WINDR_17-4 MEZZANIN A		02/20/2024	PAYDOWN		569,892	569,892	569,892	569,892						569,892				12,057	11/20/2030
87249M-AA-7	WIND RIVER CLO LTD WINDR_17-4 SUB ABS_AB		02/20/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				14,603	11/20/2030
872635-AA-5	TOORAK MORTGAGE TRUST TRK_22-I SENIOR WH		12/01/2024	PAYDOWN		1,198,998	1,198,998	1,196,361	1,159,576		39,421		39,421		1,198,998				16,118	02/26/2057
87267H-AA-5	TPGI TRUST TPGI_21-DGWD LCF SENIOR_CMBS		02/01/2024	3RDPARTY							(9,773)		(9,773)		(9,773)		9,773	9,773		06/15/2026
88434H-AJ-2	WIND RIVER CLO LTD WINDR_18-2A MEZZANIN		07/15/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				59,206	07/15/2030
88631Y-AG-2	TIAA CLO IV TIA_18-1A SENIOR ABS_ABS _18		07/22/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				59,532	01/20/2032
88631Y-AJ-6	TIAA CLO IV TIA_18-1A SENIOR ABS_ABS _18		07/22/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				66,432	01/20/2032
904764-BC-0	UNILEVER CAPITAL CORP SENIOR CORP_BND		02/05/2024	3RDPARTY		1,570,140	1,635,000	1,610,295	1,623,458		253		253		1,623,711		(53,571)	(53,571)	21,459	03/22/2028
90931E-AA-2	UNITED AIRLINES 2019-1 PASS TH UNITEDAIR		08/25/2024	VARIOUS		138,420	138,420	138,420	138,420						138,420				4,724	08/25/2031
90932D-AA-3	UNITED AIRLINES 2016-2 PASS TH SECURED C		10/07/2024	VARIOUS		42,818	42,818	42,818	42,818						42,818				996	04/07/2030
90983V-AA-1	UNITED COMMUNITIES LLC SECURED MUNITAX_B		09/15/2024	VARIOUS		53,504	53,504	53,228	53,255		249		249		53,504				2,253	09/15/2051
91324P-BN-1	UNITEDHEALTH GROUP INC SENIOR CORP_BND		02/05/2024	3RDPARTY		791,145	750,000	840,180	818,118		(276)		(276)		817,843		(26,698)	(26,698)	13,300	10/15/2040
92212K-AA-4	VANTAGE DATA CENTERS ISSUER LL SENIOR AB		06/20/2024	PAYDOWN		956,667	956,667	956,667	956,667						956,667				15,019	07/15/2044
92258D-AA-5	VELOCITY COMMERCIAL CAPITAL LO SENIOR_CM		12/01/2024	PAYDOWN		262,059	262,059	262,002	262,359		(301)		(301)		262,059				2,726	12/26/2051
92258X-AA-1	VELOCITY COMMERCIAL CAPITAL LO SENIOR AB		12/01/2024	PAYDOWN		170,037	170,037	168,873	168,946		1,091		1,091		170,037				3,361	02/26/2052
92538G-AA-0	VERUS SECURITIZATION TRUST VER WHOLE_CMO		12/01/2024	PAYDOWN		1,766,668	1,766,668	1,766,654	1,785,538		(18,871)		(18,871)		1,766,668				17,853	11/26/2066
92538W-AA-5	VERUS SECURITIZATION TRUST VER SENIOR WH		12/01/2024	PAYDOWN		448,270	448,270	448,265	453,180		(4,910)		(4,910)		448,270				7,292	01/25/2067
92826C-AD-4	VISA INC SENIOR CORP_BND		02/05/2024	3RDPARTY		973,150	1,000,000	999,490	999,888		6		6		999,893		(26,743)	(26,743)	4,638	12/14/2025
92890P-AG-9	WF-RBS COMMERCIAL MORTGAGE TRU AM SUB_CM		12/01/2024	PAYDOWN		54,903	54,903	52,599	54,730		173		173		54,903				919	06/15/2046
949831-AA-9	WELLS FARGO MORTGAGE BACKED SE WHOLE_CMO		12/01/2024	PAYDOWN		4,613	4,613	4,723	5,148		(535)		(535)		4,613				89	07/26/2049
95000U-2T-9	WELLS FARGO & COMPANY SENIOR CORP_BND		02/05/2024	3RDPARTY		4,430,115	4,500,000	4,397,085	4,456,250		3,137		3,137		4,459,387		(29,272)	(29,272)	7,849	05/19/2025
95000U-2X-0	WELLS FARGO & COMPANY WELLSFARGO&COMPANY		02/05/2024	3RDPARTY		2,480,311	2,530,000	2,530,000	2,530,000						2,530,000		(49,689)	(49,689)	28,014	04/25/2026
95001T-AA-3	WELLSFARGOMORTGAGEBACKEDSE WFMBS_19-1		12/01/2024	PAYDOWN		13,592	13,592	13,920	13,695		(103)		(103)		13,592				270	11/25/2048
95001T-AA-3	WELLSFARGOMORTGAGEBACKEDSE WFMBS_19-1		07/16/2024	REDEMPTION 100.0000																11/25/2048
96949L-AB-1	WILLIAMS COMPANIES INC SENIOR CORP_BND		02/05/2024	3RDPARTY		980,750	1,000,000	1,029,390	1,005,918		(400)		(400)		1,005,518		(24,768)	(24,768)	15,778	09/15/2025
97651L-AC-5	WINWATER MORTGAGE LOAN TRUST W WHOLE_CMO		12/01/2024	PAYDOWN		38,559	38,559	37,583	36,714		1,846		1,846		38,559				618	06/20/2045
98389B-AR-1	XCEL ENERGY INC SENIOR CORP_BND		02/05/2024	3RDPARTY		974,380	1,000,000	1,006,850	1,000,815		(88)		(88)		1,000,727		(26,347)	(26,347)	6,050	06/01/2025
98625D-AA-8	YORK CLO LTD YCLO_19-2A SENIOR ABS_ABS _		03/15/2024	PAYDOWN		7,500,000	7,500,000	7,501,875	7,501,203		(1,203)		(1,203)		7,500,000				210,267	01/24/2033
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH SECURED C	A	02/05/2024	3RDPARTY		1,464,385	1,556,251	1,340,365	1,451,483		3,498		3,498		1,454,981		9,404	9,404	22,099	03/15/2027
01626P-AH-9	ALIMENTATION COUCHE-TARD INC SENIOR CORP	A	02/05/2024	3RDPARTY		1,911,460	2,000,000	1,907,800	1,959,335		1,056		1,056		1,960,392		(48,932)	(48,932)	37,669	07/26/2027
06849V-AA-1	BARRICK GOLD FINANCE CO SENIOR CORP_BND	A	02/05/2024	3RDPARTY		1,024,620	1,000,000	1,032,520	1,020,202		(137)		(137)		1,020,065		4,555	4,555	13,211	11/15/2034
11271L-AD-4	BROOKFIELD FINANCE INC SENIOR CORP_BND	A	02/05/2024	3RDPARTY		1,972,740	2,000,000	1,996,420	1,998,082		32		32		1,998,115		(25,375)	(25,375)	34,489	03/29/2029
496902-AQ-0	KINROSS GOLD CORP SENIOR CORP_BND	A	02/05/2024	3RDPARTY		972,920	1,000,000	975,624	989,149		283		283		989,432		(16,512)	(16,512)	25,250	07/15/2027
559222-AR-5	MAGNA INTERNATIONAL INC SENIOR CORP_BND	A	02/05/2024	3RDPARTY		983,610	1,000,000	1,016,370	1,003,048		(194)		(194)		1,002,854		(19,244)	(19,244)	14,525	10/01/2025
67077M-AT-5	NUTRIEN LTD SENIOR CORP_BND	A	02/05/2024	3RDPARTY		1,936,220	2,000,000	1,993,540	1,996,274		63		63		1,996,337		(60,117)	(60,117)	29,400	04/01/2029
78016E-Z5-9	ROYAL BANK OF CANADA SENIOR CORP_BND	A	02/05/2024	3RDPARTY		3,251,357	3,317,000	3,315,773	3,316,459		41		41		3,316,500		(65,144)	(65,144)	35,139	04/14/2025
00182E-BP-3	SAMARCOMINERACAOSA SENIOR CORP_BND 144A	D	02/05/2024	3RDPARTY		771,063	795,000	795,000	795,000						795,000		(23,937)	(23,937)	8,084	02/18/2025
00185A-AK-0	AON PLC SENIOR CORP_BND	D	02/05/2024	3RDPARTY		978,280	1,000,000	999,720	999,925		4		4		999,929		(21,649)	(21,649)	5,597	12/15/2025
00217G-AA-1	APTIVSWISSHOLDINGSLTD SENIOR CORP_BND	D	02/05/2024	3RDPARTY		1,125,710	1,160,000	1,160,000	1,160,000						1,160,000		(34,290)	(34,290)	13,048	02/18/2025
033292-AW-3	ANCHORAGE CAPITAL CLO LTD ANCH SENIOR AB	D	04/15/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				67,961	10/13/2030
03765L-AP-7	APIDOS CLO APID_15-20A APID_15-20A	D	10/16/2024	PAYDOWN		247,119	247,119	245,142	245,469		1,650		1,650		247,119				12,147	07/16/2031
04016Q-AD-8	ARES CLO LTD ARES_17-45A MEZZANIN ABS_AB	D	12/11/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				100,278	10/15/2030
056752-AL-2	BAIDU INC SENIOR CORP_BND	D	02/05/2024	3RDPARTY		2,923,200	3,000,000	2,982,960	2,991,848		175		175		2,992,023		(68,823)	(68,823)	46,667	03/29/2028
06738E-BL-8	BARCLAYS PLC BARCLAYSPLC	D	02/05/2024	3RDPARTY		1,932,340	2,000,000	2,034,440	2,014,427		(1,055)		(1,055)		2,013,372		(81,032)	(81,032)	14,260	05/07/2026
08179L-AG-6	BENEFITSTREETPARTNERSCLOLT BSP_18-14A	D	09/24/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				34,716	04/20/2031
08179L-AJ-0	BENEFITSTREETPARTNERSCLOLT BSP_18-14A	D	09/24/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				77,459	04/20/2031
08181J-AD-4	BENEFIT STREET PARTNERS CLO LT MEZZANIN	D	06/13/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				51,151	04/20/2031
09075J-AL-3	BGCLO-19A ABS_ABS _1R 144A	D	05/21/2024	PAYDOWN		2,819,933	2,819,933	2,769,174	2,774,836		45,097		45,097		2,819,933				78,330	06/16/2031
09628J-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_15 BLUEM_15-3	D	10/21/2024	PAYDOWN		209,041	209,041	206,838	207,109		1,932		1,932		209,041				9,896	04/21/2031
09629E-AL-5	BLUEMOUNTAIN CLO LTD BLUEM_17 BLUEM_2R	D	10/20/2024	PAYDOWN		2,276,201	2,276,201	2,252,846	2,254,874		21,327		21,327		2,276,201				105,588	10/20/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09629L-AE-5	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS	D	07/22/2024	PAYDOWN		5,000,000	5,000,000	4,992,500	4,994,801		5,199		5,199		5,000,000				280,409	10/20/2031
09629L-AJ-4	BLUEMOUNTAIN CLO LTD BLUEM_18 SENIOR ABS	D	07/22/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				65,282	10/20/2031
11043H-AA-6	BRITISH AIRWAYS PASS THRU TRUS SECURED C	D	12/20/2024	VARIOUS		162,678	162,678	162,678	162,678						162,678				4,216	03/20/2033
12232K-AJ-9	BURNHAMPARKCLOLTDBURNH_16 BURNH_16-10R	D	03/22/2024	PAYDOWN		6,450,000	6,450,000	6,441,938	6,444,085		5,915		5,915		6,450,000				196,984	10/20/2029
12549B-AY-4	CIFCFUNDINGLTDCIFC_13-2A CIFC_13-2A	D	10/18/2024	PAYDOWN		197,401	197,401	195,821	196,034		1,367		1,367		197,401				7,954	10/18/2030
12563E-AC-7	CIFC FUNDING LTD CIFC_21-1A MEZZANIN ABS	D	06/21/2024	PAYDOWN		700,000	700,000	682,500	683,824		16,176		16,176		700,000				33,397	04/25/2033
14311X-AE-2	CARLYLEGLOBALMARKETSTRATEGI CGMS_18-1	D	03/11/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				29,767	04/21/2031
14314F-AJ-7	CARLYLE GLOBAL MARKET STRATEGI ABS_ABS _	D	09/05/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				162,373	07/20/2029
14316M-AA-9	CARLYLEGLOBALMARKETSTRATEGI CGMS_21-1A	D	11/06/2024	PAYDOWN		1,150,000	1,150,000	1,148,850	1,149,176		824		824		1,150,000				82,799	04/17/2034
24380L-AE-3	DEERCREEKCLOLTDDCRK_17-1A DCRK_1	D	09/11/2024	PAYDOWN		1,500,000	1,500,000	1,500,300	1,500,173		(173)		(173)		1,500,000				98,834	10/21/2030
26244G-AJ-4	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	05/15/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				38,529	08/15/2031
26244M-AQ-5	DRYDEN SENIOR LOAN FUND DRSLF SENIOR ABS	D	09/30/2024	PAYDOWN		5,250,000	5,250,000	5,251,575	5,251,028		(1,028)		(1,028)		5,250,000				372,482	10/15/2030
26246E-AC-2	DRYDENSENIORLOANFUNDDRSLF_ DRSLF_83	D	05/30/2024	PAYDOWN		1,000,000	1,000,000	1,000,200	1,000,110		(110)		(110)		1,000,000				42,499	01/20/2032
26251B-AS-5	DRYDEN SENIOR LOAN FUND DRSLF MEZZANIN A	D	05/15/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				66,395	08/15/2030
29002Y-AC-6	ELMWOODCLOXIILTDELM12_21-5 ELMW5_12	D	10/03/2024	PAYDOWN		500,000	500,000	486,105	486,949		13,051		13,051		500,000				35,385	01/20/2035
36318W-AK-6	GALAXYCLOLTDGALXY_13-15A SENIOR ABS_ABS	D	10/15/2024	PAYDOWN		1,628,859	1,628,859	1,611,756	1,615,654		13,205		13,205		1,628,859				69,174	10/15/2030
36319Q-BL-5	GALAXY CLO LTD GALXY_15-19A MEZZANIN ABS	D	11/07/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				188,667	07/24/2030
36319Q-BN-1	GALAXY CLO LTD GALXY_15-19A SENIOR ABS_A	D	11/07/2024	PAYDOWN		1,143,874	1,143,874	1,133,007	1,139,178		4,696		4,696		1,143,874				61,889	07/24/2030
36319Q-BQ-4	GALAXY CLO LTD GALXY_15-19A ABS_ABS _15-	D	11/07/2024	PAYDOWN		3,500,000	3,500,000	3,487,400	3,498,477		1,523		1,523		3,500,000				257,387	07/24/2030
36319X-AC-1	GALAXY CLO LTD GALXY_18-25A ABS_ABS _18-	D	04/25/2024	PAYDOWN		1,100,000	1,100,000	1,087,625	1,089,604		10,396		10,396		1,100,000				40,613	10/25/2031
36321B-AD-3	GALAXYCLOLTDGALXY_17-24A GALXY_17-24A	D	03/07/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				16,042	01/15/2031
37148J-AA-1	GENERATE CLO LTD GNRT_6A SENIOR ABS_ABS	D	10/01/2024	PAYDOWN		750,000	750,000	750,000	750,000						750,000				49,708	01/22/2035
38138T-AC-5	GOLDENTREELOANMANAGEMENTUS GLM_21-10A	D	09/25/2024	PAYDOWN		750,000	750,000	749,475	749,614		386		386		750,000				47,746	07/20/2034
39862E-AD-6	GRIPPENPARKCLOLTDGRIPP_17- MEZZANIN ABS_	D	09/24/2024	PAYDOWN		2,000,000	2,000,000	1,977,892	2,006,911		(6,911)		(6,911)		2,000,000				168,141	01/20/2030
402512-AA-5	GULF STREAM MERIDIAN 1 LTD GSM SENIOR AB	D	07/15/2024	PAYDOWN		14,900,000	14,900,000	14,931,290	14,922,886		(22,886)		(22,886)		14,900,000				782,736	04/15/2034
402563-AE-0	GULFSTREAMMERIDIAN1LTDGSM GSM_20-1A	D	03/06/2024	PAYDOWN		1,600,000	1,600,000	1,602,400	1,601,874		(1,874)		(1,874)		1,600,000				48,137	04/15/2033
404280-BZ-1	HSBCHOLDINGSPLC SENIOR CORP_BND	D	03/11/2024	CALL 100.0000		4,000,000	4,000,000	4,131,000	4,012,396		(12,396)		(12,396)		4,000,000				76,060	03/11/2025
40436Q-AL-6	HIGHBRIDGE LOAN MANAGEMENT LTD SENIOR AB	D	06/24/2024	PAYDOWN		1,000,000	1,000,000	1,000,020	1,000,014		(14)		(14)		1,000,000				48,471	07/19/2030
40436X-AC-1	HLM_14-3A SENIOR ABS_ABS _14-3A 144A	D	10/18/2024	PAYDOWN		520,672	520,672	514,320	515,469		5,203		5,203		520,672				21,641	07/18/2029
45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA CORP_BND	D	12/20/2024	VARIOUS		37,263	37,263	37,263	37,263						37,263				906	05/20/2033
46603V-AC-9	IVYHILLMIDDLEMARKETCREDIT IVYH_14A	D	03/08/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				47,170	04/18/2030
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL SENIOR CO	D	02/05/2024	3RDPARTY		356,087	365,000	368,352	365,817		(41)		(41)		365,776		(9,689)	(9,689)	6,841	02/14/2026
50188G-AT-0	LCM LTD PARTNERSHIP LCM_18A SENIOR ABS_A	D	10/21/2024	PAYDOWN		1,649,059	1,649,059	1,633,146	1,637,107		11,952		11,952		1,649,059				70,665	04/20/2031
55818M-BA-4	MADISON PARK FUNDING LTD MDPK SENIOR ABS	D	05/21/2024	PAYDOWN		1,146,431	1,146,431	1,137,717	1,139,342		7,090		7,090		1,146,431				37,386	04/19/2030
55819E-AA-2	MADISON PARK FUNDING XXXI LTD MEZZANIN A	D	06/20/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				37,545	01/23/2031
55819Q-AY-3	MADISONPARKFUNDINGLTDMDPK_ SENIOR ABS_AB	D	01/22/2024	PAYDOWN		282,476	282,476	280,216	280,553		1,923		1,923		282,476				4,708	01/22/2028
60687Y-BD-0	MIZUHOFINANCIALGROUPINC SENIOR CORP_BND	D	02/05/2024	3RDPARTY		2,873,850	3,000,000	3,000,720	3,000,329		(23)		(23)		3,000,306		(126,456)	(126,456)	13,356	05/25/2026
60687Y-CA-5	MIZUHOFINANCIALGROUPINC SENIOR CORP_BND	D	02/05/2024	3RDPARTY		4,176,502	4,334,000	4,334,000	4,334,000						4,334,000		(157,498)	(157,498)	23,936	05/22/2026
63906Y-AG-3	NATWEST MARKETS PLC SENIOR CORP_BND 144A	D	02/05/2024	3RDPARTY		2,162,564	2,206,000	2,206,000	2,206,000						2,206,000		(43,436)	(43,436)	28,780	03/22/2025
64131J-AN-6	NEUBERGER BERMAN CLO LTD NEUB SUB ABS_AB	D	06/27/2024	CALL 100.0000		1,600,000	1,600,000	1,592,800	1,594,564		687		687		1,595,250		4,750	4,750	78,181	10/18/2029
64132J-AN-5	NEUBERGER BERMAN CLO LTD NEUB ABS_ABS _1	D	10/21/2024	PAYDOWN		7,725	7,725	7,607	7,625		99		99		7,725				457	04/20/2031
66934#-AA-6	LARVIKSFJORDEN LTD CORP_BND	D	12/22/2024	VARIOUS		42,388	42,388	33,315	34,309		8,078		8,078		42,388				1,098	01/22/2029
67092R-AN-8	OCPCLOLTDOCP_16-12A OCP_16-12RR	D	10/18/2024	PAYDOWN		1,350,000	1,350,000	1,346,625	1,347,653		2,347		2,347		1,350,000				97,926	04/18/2033
67097Q-AJ-4	OCPCLOLTDOCP_17-14A OCP_17-14A	D	08/08/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				89,512	11/20/2030
67098U-AN-5	OAK HILL CREDIT PARTNERS OAKC OAKC_20-6A	D	11/01/2024	PAYDOWN		7,550,000	7,550,000	7,547,358	7,548,046		1,954		1,954		7,550,000				532,444	07/20/2034
67110D-AW-7	OCP CLO LTD OCP_16-11A SENIOR ABS_ABS _1	D	03/08/2024	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				69,038	10/26/2030
67110U-AQ-2	OHALOANFUNDINGLTDOHALF_16- ABS_ABS _16-1	D	06/03/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				71,611	01/20/2033
67112R-AS-3	OAKHILLCREDITPARTNERSOAKC_ OAKC_19-3A	D	12/03/2024	PAYDOWN		500,000	500,000	500,325	500,236		(236)		(236)		500,000				37,936	07/02/2035
67115W-AL-4	OAK HILL CREDIT PARTNERS OAKC OAKC_18-1A	D	04/10/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				20,863	10/20/2030
67115X-AA-6	OAK HILL CREDIT PARTNERS OAKC OAKC_18-1A	D	04/10/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				27,110	10/20/2030
675711-AG-0	OCTAGONINVESTMENTPARTNERSXX OCT33_17-1A	D	08/08/2024	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				68,048	01/20/2031
67576F-AA-7	OCTAGONINVESTMENTPARTNERSLT OCT46_18-RR	D	10/16/2024	PAYDOWN		319,955	319,955	316,755	317,392		2,563		2,563		319,955				14,784	04/16/2031
67579N-AA-7	OCTAGONINVESTMENTPARTNERSXX OCT33_17-1A	D	08/08/2024	PAYDOWN		500,000	500,000	500,000	500,000						500,000				48,471	01/20/2031
67591J-AQ-5	OCTAGONINVESTMENTPARTNERSXI OCT29_16-1A	D	06/28/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				78,130	01/24/2033
67591U-AC-1	OCTAGONINVESTMENTPARTNERS36 SENIOR ABS_A	D	10/15/2024	PAYDOWN		360,697	360,697	357,451	358,100		2,597		2,597		360,697				19,175	04/15/2031
67706X-AL-7	OAKHILLCREDITPARTNERSOAKC_ OAKC_17-14	D	08/02/2024	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				98,339	01/21/2030
75888K-AA-2	REGATTAVIIIFUNDINGLTDREGT8 REGT8_17-1A	D	05/17/2024	PAYDOWN		1,516,151	1,516,151	1,498,260	1,502,876		13,275		13,275		1,516,151				54,288	10/17/2030
75888K-AC-8	REGATTAVIIIFUNDINGLTDREGT8 REGT4_8	D	05/17/2024	PAYDOWN		1,250,000	1,250,000	1,250,938	1,250,588		(588)		(588)		1,250,000				54,104	10/17/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
77341E-AC-9	ROCKFORDTOWERCLOLTDROCKT_2 ROCKT_20-1	D	02/20/2024	PAYDOWN		1,000,000	1,000,000	1,000,950	1,000,719		(719)		(719)		1,000,000				25,469	01/20/2032
822582-BE-1	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	09/18/2024	TAX FREE EXCHANGE		2,128,245	2,000,000	2,177,120	2,135,896		(7,651)		(7,651)		2,128,245				76,938	05/11/2035
83368R-BG-6	SOCIETEGENERALESA SRBN CORP_BND 144A	D	02/05/2024	3RDPARTY		3,048,908	3,165,000	3,165,000	3,165,000						3,165,000		(116,092)	(116,092)	38,358	01/21/2026
88032W-AG-1	TENCENT HOLDINGS LTD SENIOR CORP_BND 144	D	01/05/2024	3RDPARTY		945,000	1,000,000	978,830	990,410		48		48		990,459		(45,459)	(45,459)	16,976	01/19/2028
88428L-AA-0	SIRIUSPOINT LTD SENIOR CORP_BND	C	01/05/2024	3RDPARTY		1,955,000	2,000,000	2,030,000	2,006,507		(124)		(124)		2,006,383		(51,383)	(51,383)	56,778	02/13/2025
89641U-AC-5	TRINITY ACQUISITION PLC SENIOR CORP_BND	D	02/05/2024	3RDPARTY		981,910	1,000,000	995,780	998,900		47		47		998,947		(17,037)	(17,037)	17,356	03/15/2026
898339-AA-4	FIDEICOMISO FIBRA UNO SENIOR CORP_BND 14	D	01/01/2024	TAX FREE EXCHANGE		(1,569,711)	(1,494,000)	(1,591,110)	(1,569,711)						(1,569,711)				(29,703)	01/15/2030
902613-AP-3	UBS GROUP AG SENIOR CORP_BND 144A	D	02/05/2024	3RDPARTY		5,346,548	5,458,000	5,458,000	5,458,000						5,458,000		(111,452)	(111,452)	61,226	05/12/2028
92841#-AA-4	VISTAJET MALTA FINANCE PLC CORP_BND	D	07/15/2024	REDEMPTION 100.0000		120,536	120,536	120,536	120,536						120,536				4,068	07/15/2027
92916W-AA-7	ING INVESTMENT MANAGEMENT CLO SENIOR ABS	D	01/11/2024	3RDPARTY		263,941	263,941	260,774	261,213		68		68		261,281		2,660	2,660	4,022	04/25/2031
92917W-AY-4	VOYACLOLTDVOYA_18-4A VOYA_18-4A	D	09/04/2024	PAYDOWN		500,000	500,000	485,500	486,956		13,044		13,044		500,000				32,627	01/15/2032
98625L-AA-0	GENERATECLOLTDGNRT_5A SENIOR ABS_ABS _5	D	05/16/2024	PAYDOWN		2,700,000	2,700,000	2,698,920	2,699,432		568		568		2,700,000				102,642	10/22/2031
G9006@-AH-9	TRANSMISSION FINANCE DAC CORP_BND	D	01/24/2024	3RDPARTY		947,780	1,000,000	1,000,000	1,000,000						1,000,000		(52,220)	(52,220)	8,745	05/04/2026
Q1298@-AA-7	CPOF FINANCE PTY LTD SENIOR CORP_BND	D	10/17/2024	REDEMPTION 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				45,932	09/26/2025
Q1629#-AE-7	BRISBANE AIRPORT CORPORATION P SECURED C	D	08/22/2024	MATURITY		1,000,000	1,000,000	1,044,630	1,007,516		(7,516)		(7,516)		1,000,000				40,900	08/22/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						415,636,474	421,358,255	421,207,046	421,251,602		305,853		305,853		421,557,465		(6,010,002)	(6,010,002)	11,838,875	XXX
86277*-AA-3	STRATEGIC PARTNERS FUND VIII L SECURED T		10/07/2024	REDEMPTION 100.0000		938,493	938,493	938,493	938,493						938,493				28,016	03/10/2026
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						938,493	938,493	938,493	938,493						938,493				28,016	XXX
2509999997. Total - Bonds - Part 4						444,228,337	449,838,977	450,223,805	450,238,965		(67,760)		(67,760)		450,171,215		(6,031,875)	(6,031,875)	12,284,846	XXX
2509999998. Total - Bonds - Part 5						6,970,278	6,970,168	6,964,593			5,614		5,614		6,970,207		(39)	(39)	75,140	XXX
2509999999. Total - Bonds						451,198,615	456,809,145	457,188,398	450,238,965		(62,146)		(62,146)		457,141,422		(6,031,914)	(6,031,914)	12,359,986	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5						345,283	XXX	345,282						(563)	345,282	563		563		XXX
5989999999. Total - Common Stocks						345,283	XXX	345,282						(563)	345,282	563		563		XXX
5999999999. Total - Preferred and Common Stocks						345,283	XXX	345,282						(563)	345,282	563		563		XXX
6009999999 - Totals						451,543,898	XXX	457,533,680	450,238,965		(62,146)		(62,146)	(563)	457,486,704	563	(6,031,914)	(6,031,351)	12,359,986	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05581J-AA-2	BNSFRAILWAYCO2015-1PASSTH BNSFRAILWAYCO2		10/07/2024	3RDPARTY	12/16/2024	REDEMPTION 100.0000	1,881	1,807	1,881	1,881		74		74					32	20
501044-DT-5	KROGER CO SENIORCORPBND		10/07/2024	3RDPARTY	12/18/2024	CALL 101.0000	11,000	11,040	11,110	11,039		(1)		(1)			(39)	(39)	268	58
55026C-AB-3	LUMINACE ABS-2022 ISSUER LLC B ABS_ABS _		10/07/2024	3RDPARTY	10/30/2024	PAYDOWN	26,475	24,951	26,475	26,475		1,524		1,524					391	296
55026N-AB-9	LUMINACEABS-2022ISSUERLLCB ABS 0-24-B 14		10/18/2024	3RDPARTY	10/30/2024	PAYDOWN	136,337	132,320	136,337	136,337		4,017		4,017					185	
87171@-AA-6	METRONET INFRASTRUCTURE ISSUER ABS_ABS		10/15/2024	3RDPARTY	12/20/2024	REDEMPTION 100.0000	20,000	20,000	20,000	20,000										
PPGLB9-R1-3	ASIFFUNDINGILLC ASIFFUNDINGILLC		06/13/2024	3RDPARTY	08/28/2024	3RDPARTY	2,000,000	2,000,000	2,000,000	2,000,000									33,381	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,195,693	2,190,118	2,195,803	2,195,732		5,614		5,614			(39)	(39)	34,257	374
05650*-AA-0	BAMFREEDOMSPV1LP GEMSWAREHOUSEJUNIORLOAN		07/08/2024	3RDPARTY	10/24/2024	3RDPARTY	2,772,592	2,772,592	2,772,592	2,772,592									24,340	
05650*-AA-0	BAMFREEDOMSPV1LP GEMSWAREHOUSEJUNIORLOAN		07/08/2024	VARIOUS	12/05/2024	VARIOUS	2,001,883	2,001,883	2,001,883	2,001,883									16,543	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							4,774,475	4,774,475	4,774,475	4,774,475									40,883	
2509999998. Total - Bonds							6,970,168	6,964,593	6,970,278	6,970,207		5,614		5,614			(39)	(39)	75,140	374
4509999998. Total - Preferred Stocks																				
G9144@-10-9	BOP 200 VESEY HOLDINGS LLC 200VESEYPROPE		06/13/2024	3RDPARTY	12/17/2024	CAPITAL DISTRIBUTION	0.000	89,981	89,981	89,981										
G9144@-10-9	BOP 200 VESEY HOLDINGS LLC 200VESEYPROPE		09/11/2024	CAPITAL CONTRIBUTION	12/17/2024	CAPITAL DISTRIBUTION	0.000	19	19	19										
C0557*-10-4	BFPLTORONTOPROPERTYHOLDINGS BFPLTORONTOP		06/07/2024	3RDPARTY	11/08/2024	CAPITAL DISTRIBUTION	0.000	97,754	97,754	97,754					219	(219)		(219)		
C0557*-10-4	BFPLTORONTOPROPERTYHOLDINGS BFPLTORONTOP		09/11/2024	CAPITAL CONTRIBUTION	11/08/2024	CAPITAL DISTRIBUTION	0.000	14	14	14										
C0558*-10-3	BFPLCALGARYPROPERTYHOLDINGS BFPLCALGARYP		06/07/2024	3RDPARTY	11/06/2024	CAPITAL DISTRIBUTION	0.000	63,410	63,410	63,410					(323)	323		323		
C0558*-10-3	BFPLCALGARYPROPERTYHOLDINGS BFPLCALGARYP		09/11/2024	CAPITAL CONTRIBUTION	11/06/2024	CAPITAL DISTRIBUTION	0.000	8	8	8										
C0797#-10-0	BAYADELAIDEPROPERTYHOLDINGS BAYADELAIDEP		06/07/2024	3RDPARTY	11/08/2024	CAPITAL DISTRIBUTION	0.000	94,081	94,082	94,081					(459)	459		459		
C0797#-10-0	BAYADELAIDEPROPERTYHOLDINGS BAYADELAIDEP		09/11/2024	CAPITAL CONTRIBUTION	11/08/2024	CAPITAL DISTRIBUTION	0.000	15	15	15										
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other								345,282	345,283	345,282					(563)	563		563		
5989999998. Total - Common Stocks								345,282	345,283	345,282					(563)	563		563		
5999999999. Total - Preferred and Common Stocks								345,282	345,283	345,282					(563)	563		563		
6009999999 - Totals								7,309,875	7,315,561	7,315,489		5,614		5,614	(563)	563	(39)	524	75,140	374

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
G0149#-10-1	ALA MOANA PROPERTY HOLDINGS LTD				8BIII	6,032,352			598.450	5.0
G4002#-10-9	5MW PROPERTY HOLDINGS LTD				8BIII	5,184,972			513.490	2.4
G5178#-10-4	JORDAN CREEK PROPERTY HOLDINGS LTD				8BIII	5,077,508			501.150	4.5
G5553*-10-3	LA CANTERA PROPERTY HOLDINGS LTD				8BIII	5,050,528			495.410	4.5
G9144@-10-9	200 VESEY PROPERTY HOLDINGS LTD				8BIII	4,586,079			461.670	2.7
G9152#-10-6	2MW PROPERTY HOLDINGS LTD				8BIII	5,334,593			535.930	2.4
G9667*-10-8	WILLOWBROOK PROPERTY HOLDINGS LTD				8BIII	5,348,031			527.080	4.8
G9750*-10-6	WOODLANDS MALL PROPERTY HOLDINGS LTD				8BIII	5,127,996			503.940	4.5
C0557*-10-4	BFPL TORONTO PROPERTY HOLDINGS INC				8BIII	4,601,074			677.230	3.9
C0558*-10-3	BFPL CALGARY PROPERTY HOLDINGS INC				8BIII	4,666,780			680.200	3.6
C0797#-10-0	BAY ADELAIDE PROPERTY HOLDINGS INC				8BIII	4,663,714			683.810	2.2
C0797@-10-2	BAY ADELAIDE NORTH PROPERTY HOLDINGS INC				8BIII	4,759,614			684.260	5.0
G3143#-10-1	EUGENE PROPERTY HOLDINGS LTD				8BIII	4,143,948			408.490	4.2
G9155*-10-7	TYSONS GALLERIA PROPERTY HOLDINGS LTD				8BIII	4,639,280			460.500	4.5
G5493#-10-2	LILIA PROPERTY HOLDINGS LIMITED	D			8BIII	4,987,218			499.860	5.0
G7001*-10-7	ONE LIBERTY PLAZA PROPERTY HOLDINGS LIMITED	D			8BIII	3,953,110			419.700	2.9
1799999. Subtotal - Common Stock - Other Affiliates						78,156,797			XXX	XXX
1899999. Total Common Stocks						78,156,797			XXX	XXX
1999999 - Totals						78,156,797			XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
BIPREUHOLDINGS(2016)LP BIPREULOANUSD04/2		A	12/30/2024	3RDPARTY	04/30/2025	35,000,000					35,000,000	35,000,000	8,638		0.000	4.508	MJSD		
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						35,000,000					35,000,000	35,000,000	8,638		XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						35,000,000					35,000,000	35,000,000	8,638		XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
POWELRIVERENRG TERM LOAN		A	12/24/2024	3RDPARTY	12/22/2025	15,945,078		1,078			16,000,000	15,944,000			0.000	0.348	MJSD		
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						15,945,078		1,078			16,000,000	15,944,000			XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans						15,945,078		1,078			16,000,000	15,944,000			XXX	XXX	XXX		
2419999999. Total - Issuer Obligations															XXX	XXX	XXX		
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities						35,000,000					35,000,000	35,000,000	8,638		XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						15,945,078		1,078			16,000,000	15,944,000			XXX	XXX	XXX		
2509999999. Total Bonds						50,945,078		1,078			51,000,000	50,944,000	8,638		XXX	XXX	XXX		
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
BROOKFIELDPRIVATEEQUITYDIRE BBUC REPO BP			09/26/2024	3RDPARTY	09/25/2025	13,551,981					13,551,981	13,551,981	235,555		6.240	6.589	MAT		
BROOKFIELDPRIVATEEQUITYDIRE BBUC REPO BP			09/26/2024	3RDPARTY	09/25/2025	8,448,019					8,448,019	8,448,019	146,301		6.240	6.580	MAT		
7509999999. Subtotal - Other Short-Term Invested Assets						22,000,000					XXX	22,000,000	381,856		XXX	XXX	XXX		
7709999999 - Totals						72,945,078		1,078			XXX	72,944,000	390,494		XXX	XXX	XXX		

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ 35,000,000
1B	2A ...$	2B ..$	2C ..$ 15,945,078				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2021	12/29/2026	21	102,850	4793.06	9,853			3,859		19,018			(1,971)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2022	01/26/2027	26	111,439	4349.93	13,769			5,623		26,176			(2,754)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2022	02/09/2027	248	1,137,986	4587.18	130,641			55,522		218,677			(26,128)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/21/2022	12/21/2027	27	102,850	3878.44	11,859			7,016		20,867			(2,372)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2023	01/03/2025	15	27,459	1797.66	819			17		43			(409)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2023	01/03/2025	126	324,625	2579.66	9,934			207					(4,967)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2023	01/03/2025	215	552,955	2571.41	16,920			353					(8,460)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2023	01/03/2025	622	150,000	241.05	4,935			103		3,219			(2,468)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2023	01/03/2025	210	541,331	2583.86	16,565			345					(8,282)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2023	01/09/2025	452	1,176,000	2603.38	36,103			752					(18,052)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2023	01/09/2025	189	341,043	1799.78	10,675			222		815			(5,337)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2023	01/10/2025	1,115	270,000	242.2	8,910			186		4,527			(4,455)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2023	01/10/2025	769	2,000,376	2600.59	61,412			1,279					(30,706)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2023	01/10/2025	596	1,073,374	1802.1	32,201			671		2,209			(16,101)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/10/2025	220	53,557	242.96	1,767			37		736			(884)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/10/2025	566	1,476,433	2608.11	45,327			944					(22,663)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/10/2025	18	71,310	3969.61	10,732			224		34,397			(5,366)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/10/2025	74	132,874	1807.44	4,146			86		156			(2,073)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2023	01/10/2025	32	58,200	1806.71	1,746			36		74			(873)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2023	01/17/2025	136	354,317	2611.87	10,913			227					(5,456)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2023	01/17/2025	230	602,210	2619.14	18,548			386					(9,274)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2023	01/17/2025	5	19,732	3928.86	2,858			60		9,831			(1,429)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2023	01/17/2025	32	56,735	1798.19	1,702			35		226			(851)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2023	01/17/2025	80	209,051	2612.39	6,439			134					(3,219)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2023	01/17/2025	81	145,500	1791.06	4,481			93		897			(2,241)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/20/2023	01/17/2025	80	208,775	2614.02	6,409			134					(3,205)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/20/2023	01/20/2025	168	302,640	1798.29	9,412			196		1,314			(4,706)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2023	01/24/2025	297	536,006	1801.8	16,402			342		2,107			(8,201)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2023	01/24/2025	304	796,068	2617.01	24,519			511					(12,259)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2023	01/24/2025	205	49,997	244.3	1,650			34		523			(825)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2023	01/24/2025	247	647,311	2618.24	19,937			415					(9,969)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2023	01/24/2025	67	269,460	4016.22	4,355			91		8,109			(2,177)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2023	01/24/2025	243	436,956	1800.12	13,502			281		1,894			(6,751)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2023	01/24/2025	65	265,697	4060.43	28,321			590		63,474			(14,160)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/27/2023	01/27/2025	76	199,256	2617.69	6,117			127					(3,059)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/27/2023	01/27/2025	6	11,292	1800.06	351			7		53			(176)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2023	01/30/2025	295	771,142	2610.58	23,674			493		1			(11,837)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2023	01/31/2025	54	96,677	1805.89	3,016			63		361			(1,508)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2023	01/31/2025	1,236	3,242,062	2622.53	99,531			2,074		2			(49,766)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2023	01/31/2025	86	225,580	2637.86	6,925			433					(3,463)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2023	01/31/2025	69	282,979	4119.21	19,472			1,217		45,212			(9,736)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2023	01/31/2025	13	35,280	2642.88	1,087			68					(543)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/03/2023	02/03/2025	387	94,050	243.17	3,104			194		1,398			(1,552)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/03/2023	02/03/2025	403	1,059,025	2628.84	32,512			2,032		1			(16,256)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/03/2023	02/03/2025	52	93,629	1810.28	2,931			183		296			(1,465)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2023	02/06/2025	115	300,094	2614.28	9,183			574		1			(4,591)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2023	02/06/2025	8	14,227	1806.55	445			28		59			(223)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2023	02/07/2025	321	839,889	2614.66	25,701			1,606		4			(12,850)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2023	02/07/2025	46	82,450	1808.48	2,564			160		316			(1,282)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2023	02/07/2025	58	240,777	4117.86	20,389			1,274		44,423			(10,195)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2023	02/07/2025	371	89,872	242.42	2,948			184		1,585			(1,474)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2023	02/07/2025	1,132	2,957,399	2611.53	90,496			5,656		17			(45,248)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2023	02/07/2025	278	501,117	1803.22	15,234			952		2,480			(7,617)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2023	02/07/2025	537	1,398,940	2603.28	42,808			2,675		15			(21,404)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2023	02/07/2025	27	48,907	1797.92	1,516			95		308			(758)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/10/2023	02/10/2025	612	1,591,336	2600.79	48,695			3,043		29			(24,347)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2023	02/13/2025	153	399,938	2606.13	12,198			762		7			(6,099)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2023	02/13/2025	40	72,790	1807.29	2,176			136		331			(1,088)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2023	02/14/2025	74	17,965	241.62	589			37		374			(295)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2023	02/14/2025	1,269	3,300,591	2601.38	100,668			6,292		90			(50,334)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2023	02/14/2025	73	304,762	4147.6	27,996			1,750		61,777			(13,998)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2023	02/14/2025	443	800,036	1807.46	24,241			1,515		3,672			(12,121)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2023	02/14/2025	512	123,428	241.09	4,036			252		2,809			(2,018)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2023	02/14/2025	560	1,455,545	2600.79	44,249			2,766		41			(22,124)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2023	02/14/2025	39	70,620	1804.75	2,062			129		366			(1,031)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/17/2023	02/14/2025	371	963,903	2595.8	29,303			1,831		37			(14,651)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/17/2023	02/14/2025	54	96,959	1805.95	2,812			176		476			(1,406)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2023	02/21/2025	194	500,099	2576.9	15,203			950		92			(7,602)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2023	02/21/2025	64	114,257	1794.3	3,485			218		969			(1,742)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/21/2025	563	134,493	238.84	4,398			275		4,263			(2,199)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/21/2025	125	323,612	2578.95	9,838			615		54			(4,919)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/21/2025	11	45,543	3991.05	6,731			421		21,784			(3,366)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/21/2025	64	114,301	1794.23	3,452			216		972			(1,726)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2023	02/21/2025	85	220,672	2581.95	6,708			419		32			(3,354)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/24/2025	248	444,194	1792.97	12,882			805		4,049			(6,441)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/24/2025	129	331,971	2574	10,092			631		83			(5,046)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2023	02/27/2025	72	130,017	1793.56	3,770			236		1,190			(1,885)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2023	02/27/2025	63	163,145	2575.39	4,943			309		44			(2,472)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2023	02/28/2025	69	178,386	2575.3	5,405			338		51			(2,703)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2023	02/28/2025	114	204,208	1792.16	6,085			380		1,973			(3,043)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2023	02/08/2028	186	766,195	4117.86	88,879			55,549		148,581			(17,776)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2023	02/09/2028	101	413,070	4081.5	47,792			29,870		80,536			(9,558)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/22/2028	36	145,131	3991.05	24,846			15,529		40,812			(4,969)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	02/28/2025	238	56,730	238.16	1,844			192		1,964			(922)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	02/28/2025	194	499,117	2570.6	15,123			1,575		176			(7,562)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	02/28/2025	88	346,337	3951.39	36,529			3,805		80,843			(18,265)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	02/28/2025	154	275,448	1789.08	8,346			869		2,935			(4,173)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/02/2023	02/28/2025	114	294,000	2568.25	8,879			925		114			(4,439)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/02/2023	02/28/2025	519	932,040	1794.21	28,054			2,922		8,417			(14,027)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/03/2023	03/03/2025	171	442,117	2578.36	13,396			1,395		128			(6,698)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2023	03/07/2025	73	129,899	1789.42	3,949			411		1,432			(1,974)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2023	03/07/2025	593	141,094	238.04	4,586			478		4,979			(2,293)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2023	03/07/2025	214	547,044	2562.19	16,521			1,721		354			(8,260)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2023	03/07/2025	170	679,575	3992.01	72,264			7,527		156,004			(36,132)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2023	03/08/2028	49	193,767	3992.01	33,987			21,808		59,022			(6,797)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/03/2023	03/03/2025	101	182,183	1800.01	5,447			567		1,386			(2,724)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2023	03/06/2025	385	990,566	2570.09	30,014			3,126		455			(15,007)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2023	03/06/2025	52	93,719	1798.26	2,840			296		777			(1,420)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2023	03/07/2025	185	44,048	238.04	1,432			149		1,554			(716)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2023	03/07/2025	29	73,809	2563.38	2,229			232		46			(1,115)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2023	03/07/2025	392	701,197	1790.06	21,316			2,220		7,585			(10,658)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/09/2023	03/07/2025	179	459,396	2561.12	13,874			1,445		309			(6,937)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/09/2023	03/07/2025	11	18,915	1781.41	569			59		262			(285)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/10/2023	03/10/2025	129	331,968	2571.17	10,125			1,055		169			(5,063)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/10/2023	03/10/2025	78	138,803	1773.19	4,233			441		2,401			(2,117)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2023	03/13/2025	511	121,846	238.26	4,045			421		4,213			(2,023)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2023	03/13/2025	32	82,425	2584.53	2,547			265		28			(1,273)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2023	03/14/2025	125	322,420	2581.63	9,898			1,031		127			(4,949)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2023	03/14/2025	9	15,215	1777.98	470			49		237			(235)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2023	03/14/2025	34	132,301	3891.93	8,805			917		21,690			(4,402)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2023	03/14/2025	1	1,319	1772.96	41			4		23			(21)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2023	03/14/2025	295	763,210	2587.54	23,660			2,465		239			(11,830)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/16/2023	03/14/2025	172	443,838	2582.98	13,715			1,429		166			(6,857)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/16/2023	03/14/2025	540	959,794	1777.12	28,410			2,959		15,291			(14,205)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/17/2023	03/17/2025	21	37,350	1768.61	1,150			120		733			(575)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2023	03/21/2025	10	18,105	1779.74	552			58		278			(276)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2023	03/21/2025	486	1,256,749	2587.11	38,708			4,032		513			(19,354)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2023	03/21/2025	394	94,644	240.17	3,123			325		2,618			(1,562)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2023	03/21/2025	288	744,891	2589.91	22,868			2,382		275			(11,434)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2023	03/21/2025	5	17,973	3936.97	2,488			259		9,005			(1,244)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2023	03/21/2025	54	94,928	1770.16	2,895			302		1,821			(1,448)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/23/2023	03/21/2025	371	964,255	2598.65	29,795			3,104		256			(14,898)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/23/2023	03/21/2025	46	80,753	1767.34	2,463			257		1,647			(1,231)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2023	03/27/2025	154	273,366	1777.16	8,584			894		4,553			(4,292)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2023	03/28/2025	19	33,950	1779.42	1,063			111		538			(531)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2023	03/28/2025	190	493,506	2591.44	15,249			1,588		215			(7,625)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2023	03/28/2025	69	278,795	4027.81	22,560			2,350		44,689			(11,280)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/30/2023	03/28/2025	22	39,660	1786.54	1,198			125		528			(599)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2023	03/20/2025	43	112,079	2592.33	3,474			362		36			(1,737)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/24/2023	03/24/2025	49	86,564	1773.59	2,554			266		1,550			(1,277)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/24/2023	03/24/2025	177	462,090	2603.87	14,371			1,497		112			(7,186)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2023	03/28/2025	409	730,658	1784.72	21,993			2,291		10,177			(10,996)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2023	03/28/2025	1,013	242,955	239.88	8,042			838		7,041			(4,021)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/29/2023	03/28/2025	1,984	5,147,716	2595.02	158,550			16,516		1,979			(79,275)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/30/2023	03/28/2025	55	142,057	2597.53	4,375			456		50			(2,188)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/31/2023	03/31/2025	112	201,497	1794.75	6,267			653		2,191			(3,133)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/31/2023	03/31/2025	66	172,580	2606.34	5,315			554		49			(2,658)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2023	04/03/2025	199	519,690	2617.2	16,058			2,342		109			(8,029)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2023	04/04/2025	167	40,457	242.53	1,347			196		833			(674)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2023	04/04/2025	148	388,243	2627.99	12,036			1,755		57			(6,018)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2023	04/04/2025	38	156,581	4090.38	15,630			2,279		32,497			(7,815)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/06/2023	04/04/2025	139	247,981	1790.02	7,787			1,136		3,115			(3,893)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2023	04/04/2025	302	793,098	2622.24	24,586			3,585		144			(12,293)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2023	04/04/2025	68	121,688	1790.43	3,833			559		1,513			(1,917)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/06/2023	04/04/2025	254	667,139	2628.13	20,681			3,016		97			(10,341)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2023	04/10/2025	13	33,551	2617.65	1,037			151		9			(518)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2023	04/10/2025	5	8,178	1791.89	253			37		101			(126)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2023	04/11/2025	998	241,220	241.75	8,009			1,168		5,624			(4,004)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2023	04/11/2025	684	1,789,422	2616.69	55,293			8,064		496			(27,647)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2023	04/11/2025	96	252,393	2619.3	7,799			1,137		64			(3,899)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2023	04/11/2025	13	52,447	4091.95	3,654			533		8,648			(1,827)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2023	04/11/2025	100	178,968	1792.81	5,620			820		2,163			(2,810)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/13/2023	04/11/2025	200	524,745	2623.1	16,215			2,365		116			(8,107)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/14/2023	04/14/2025	30	77,184	2615.46	2,377			347		24			(1,189)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/14/2023	04/14/2025	82	146,804	1793.22	4,404			642		1,780			(2,202)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2023	04/17/2025	5	12,044	2610.81	371			54		5			(185)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2023	04/17/2025	93	167,573	1796.91	5,262			767		1,877			(2,631)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2023	04/17/2025	48	124,409	2612.42	3,832			559		47			(1,916)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2023	04/17/2025	188	338,544	1797.48	10,452			1,524		3,738			(5,226)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2023	04/17/2025	274	66,000	240.64	2,178			318		1,794			(1,089)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2023	04/17/2025	8	21,326	2608.1	655			95		9			(327)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2023	04/17/2025	258	463,800	1798.54	13,914			2,029		4,984			(6,957)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/20/2023	04/17/2025	32	82,626	2612.26	2,537			370		31			(1,268)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/20/2023	04/17/2025	58	105,145	1798.86	3,228			471		1,121			(1,614)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2023	04/18/2025	75	313,015	4154.52	27,744			4,046		62,423			(13,872)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/21/2023	04/21/2025	152	397,097	2610.84	12,231			1,784		174			(6,115)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2023	04/24/2025	116	28,000	241.34	927			135		706			(463)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2023	04/24/2025	116	303,794	2616.62	9,357			1,365		120			(4,678)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2023	04/24/2025	149	269,018	1802.23	8,313			1,212		2,724			(4,156)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2023	04/25/2025	111	198,760	1796	5,853			854		2,363			(2,926)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2023	04/25/2025	550	132,900	241.76	4,412			643		3,182			(2,206)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2023	04/25/2025	411	1,076,685	2620.68	33,270			4,852		383			(16,635)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2023	04/25/2025	495	1,293,926	2612.2	39,982			5,831		598			(19,991)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2023	04/25/2025	67	272,192	4055.99	22,963			3,349		49,086			(11,482)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2023	04/25/2025	109	194,794	1788.15	6,039			881		2,786			(3,019)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/27/2023	04/25/2025	175	457,860	2613.42	14,102			2,057		204			(7,051)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/27/2023	04/25/2025	792	1,425,900	1800.95	44,203			6,446		14,991			(22,101)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/28/2023	04/28/2025	673	1,765,898	2623.18	54,390			7,932		626			(27,195)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/28/2023	04/28/2025	410	741,320	1806.11	22,388			3,265		6,932			(11,194)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2023	04/05/2028	45	183,488	4090.38	28,979			19,078		50,265			(5,796)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2023	05/01/2025	149	269,505	1807	8,436			1,582		2,503			(4,218)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2023	05/02/2025	1,449	350,000	241.57	11,620			2,179		8,695			(5,810)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2023	05/02/2025	275	719,205	2615.07	22,223			4,167		356			(11,112)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2023	05/02/2025	337	606,690	1800.72	18,954			3,554		6,633			(9,477)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2023	05/02/2025	449	108,648	242.17	3,607			676		2,502			(1,804)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2023	05/02/2025	39	101,724	2613.78	3,143			589		52			(1,572)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2023	05/02/2025	99	403,200	4090.75	33,572			6,295		72,322			(16,786)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2023	05/03/2028	47	190,307	4090.75	33,216			22,421		56,300			(6,643)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2023	05/02/2025	103	184,586	1797.96	5,667			1,063		2,158			(2,833)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/04/2023	05/02/2025	84	220,500	2615.77	6,836			1,282		107			(3,418)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/05/2023	05/05/2025	134	350,084	2617.92	10,853			2,035		170			(5,426)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/05/2023	05/05/2025	119	214,939	1801.13	6,685			1,253		2,359			(3,342)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2023	05/08/2025	480	1,253,404	2611.27	38,856			7,285		782			(19,428)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2023	05/09/2025	1,474	355,135	240.97	11,790			2,211		9,597			(5,895)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2023	05/09/2025	653	1,702,991	2609.54	52,622			9,867		1,136			(26,311)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2023	05/09/2025	69	124,391	1796.24	3,881			728		1,558			(1,940)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2023	05/09/2025	59	155,603	2618.8	4,824			904		80			(2,412)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2023	05/01/2025	705	169,400	240.43	5,607			1,051		4,820			(2,804)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2023	05/01/2025	143	375,096	2615.55	11,553			2,166		179			(5,776)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2023	05/09/2025	27	112,434	4137.64	7,809			1,464		18,332			(3,905)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2023	05/10/2028	25	103,806	4137.64	16,822			11,355		29,211			(3,364)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2023	05/09/2025	201	360,595	1796.23	11,178			2,096		4,519			(5,589)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/11/2023	05/09/2025	708	171,000	241.49	5,694			1,068		4,343			(2,847)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/11/2023	05/09/2025	760	1,988,609	2618.19	61,647			11,559		1,042			(30,823)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/12/2023	05/12/2025	1,189	2,133,398	1794.89	65,922			12,360		27,880			(32,961)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/12/2023	05/12/2025	2	4,258	2612.17	132			25		3			(66)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2023	05/15/2025	108	281,300	2609.44	8,720			1,635		210			(4,360)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2023	05/16/2025	317	824,020	2599.12	25,462			4,774		817			(12,731)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2023	05/16/2025	83	148,389	1787.08	4,625			867		2,328			(2,313)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2023	05/16/2025	420	100,982	240.19	3,353			629		3,013			(1,676)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2023	05/16/2025	215	559,017	2600.7	17,274			3,239		532			(8,637)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2023	05/16/2025	95	393,006	4158.77	40,231			7,543		84,394			(20,116)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2023	05/17/2028	30	122,745	4158.77	19,837			13,390		32,936			(3,967)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/18/2023	05/16/2025	142	254,140	1793.11	7,853			1,472		3,505			(3,926)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/18/2023	05/16/2025	12	30,731	2596.65	947			177		32			(473)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/19/2023	05/19/2025	252	652,927	2593.5	20,110			3,771		780			(10,055)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2023	05/22/2025	217	388,708	1789.14	11,933			2,238		5,950			(5,967)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2023	05/22/2025	268	693,274	2587.99	21,353			4,004		987			(10,676)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2023	05/23/2025	243	58,035	239.15	1,915			359		1,950			(958)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2023	05/23/2025	193	498,701	2581.36	15,310			2,871		840			(7,655)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2023	05/23/2025	65	116,618	1782.85	3,563			668		2,034			(1,782)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2023	05/23/2025	165	424,454	2574.55	13,031			2,443		836			(6,515)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2023	05/23/2025	21	87,130	4115.24	10,039			1,882		29,831			(5,020)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2023	05/23/2025	34	60,310	1775.38	1,842			345		1,214			(921)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/25/2023	05/23/2025	236	417,585	1771.17	12,903			2,419		9,078			(6,452)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/25/2023	05/23/2025	2,028	481,632	237.49	15,846			2,971		19,058			(7,923)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/25/2023	05/23/2025	304	780,172	2563.82	23,951			4,491		1,949			(11,976)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/26/2023	05/23/2025	296	70,616	238.8	2,316			434		2,459			(1,158)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/26/2023	05/23/2025	53	136,431	2565.96	4,161			780		325			(2,081)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2023	05/30/2025	7	12,611	1768.97	388			73		289			(194)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2023	05/30/2025	119	306,852	2571.6	9,390			1,761		696			(4,695)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2023	05/30/2025	76	316,661	4179.83	32,168			6,031		64,229			(16,084)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2023	05/30/2025	84	148,703	1763.43	4,542			852		3,743			(2,271)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/19/2023	05/19/2025	44	79,525	1792.53	2,449			459		1,122			(1,225)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/26/2023	05/23/2025	285	504,998	1772.86	15,356			2,879		10,647			(7,678)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2023	05/30/2025	1,597	380,412	238.2	12,554			2,354		14,144			(6,277)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2023	05/30/2025	189	486,180	2572.74	14,926			2,799		1,076			(7,463)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/01/2023	05/30/2025	630	1,113,835	1769.16	32,524			7,453		25,427			(16,262)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/02/2023	06/02/2025	56	145,500	2585.32	4,467			1,024		252			(2,233)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2023	06/05/2025	302	780,592	2583.81	23,964			5,492		1,447			(11,982)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2023	06/05/2025	236	421,026	1783.97	12,336			2,827		7,426			(6,168)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2023	06/06/2025	26	45,929	1785.88	1,400			321		783			(700)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2023	06/06/2025	109	281,300	2581.91	8,636			1,979		549			(4,318)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2023	06/06/2025	31	130,873	4267.52	12,646			2,898		31,836			(6,323)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2023	06/06/2025	267	479,312	1792.37	14,571			3,339		7,183			(7,286)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2023	06/06/2025	3,793	908,994	239.68	29,815			6,833		29,353			(14,908)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2023	06/06/2025	595	1,531,301	2574.55	46,858			10,738		3,503			(23,429)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/08/2023	06/06/2025		1,733	4293.93	235			54		668			(118)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/08/2023	06/06/2025	227	406,561	1793.52	12,278			2,814		5,952			(6,139)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2023	06/09/2025	211	544,826	2581.13	16,672			3,821		1,117			(8,336)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2023	06/12/2025	166	298,275	1793.83	8,769			2,010		4,418			(4,385)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2023	06/13/2025	402	1,036,433	2581.06	31,715			7,268		2,215			(15,857)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2023	06/13/2025	828	1,490,383	1800.38	44,861			10,281		19,356			(22,430)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2023	06/13/2025	20	4,907	241.85	161			37		127			(80)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2023	06/13/2025	188	485,000	2580.73	14,841			3,401		1,044			(7,421)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2023	06/13/2025	14	63,292	4372.59	8,264			1,894		21,570			(4,132)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2023	06/14/2028	28	123,364	4372.59	20,288			14,032		31,635			(4,058)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2023	06/13/2025	217	391,079	1799.37	11,537			2,644		5,188			(5,768)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/15/2023	06/13/2025	255	460,546	1807.68	13,494			3,092		5,112			(6,747)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/15/2023	06/13/2025	626	152,193	243.19	4,992			1,144		3,354			(2,496)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/15/2023	06/13/2025	194	505,728	2600.88	15,425			3,535		703			(7,712)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/16/2025	284	735,820	2593.45	22,443			5,143		1,246			(11,221)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2023	06/20/2025	202	363,750	1801.69	10,694			2,451		4,705			(5,347)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2023	06/20/2025	388	1,004,507	2588.33	30,637			7,021		1,976			(15,319)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2023	06/12/2025	169	436,500	2584.55	13,357			3,061		858			(6,678)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/16/2025	49	89,078	1808.7	2,592			594		978			(1,296)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2023	06/20/2025	6	26,212	4365.69	2,213			507		4,976			(1,107)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/22/2023	06/20/2025	117	303,743	2585.98	9,264			2,123		628			(4,632)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/23/2025	219	52,500	239.76	1,722			395		1,713			(861)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/23/2025	3	8,730	2582.97	266			61		20			(133)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2023	06/27/2025	400	1,034,264	2586.63	31,545			7,229		2,253			(15,773)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2023	06/27/2025	257	463,903	1805.31	13,993			3,207		5,698			(6,997)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2023	06/27/2025	45	196,034	4376.86	24,336			5,577		63,570			(12,168)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2023	06/27/2025	84	151,807	1801.88	4,402			1,009		2,001			(2,201)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2023	06/27/2025	136	32,688	240.65	1,069			245		978			(534)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2023	06/27/2025	146	378,232	2590.65	11,536			2,644		759			(5,768)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/29/2023	06/27/2025	468	112,500	240.19	3,667			840		3,530			(1,834)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/29/2023	06/27/2025	228	588,614	2583.92	17,894			4,101		1,354			(8,947)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2023	06/20/2025	290	522,767	1802.43	15,849			3,632		6,659			(7,924)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2023	06/20/2025	367	88,494	241.34	2,894			663		2,439			(1,447)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2023	06/20/2025	478	1,238,148	2589.09	37,764			8,654		2,398			(18,882)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/22/2023	06/20/2025	288	518,015	1799.64	15,666			3,590		6,989			(7,833)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/23/2025	35	62,627	1794.91	1,835			421		937			(917)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2023	06/26/2025	21	54,809	2580.41	1,672			383		134			(836)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2023	06/26/2025	144	258,300	1799.9	7,620			1,746		3,532			(3,810)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2023	06/27/2025	700	168,388	240.51	5,523			1,266		5,113			(2,762)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/29/2023	06/27/2025	181	327,414	1806.74	9,626			2,206		3,903			(4,813)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/30/2023	06/30/2025	81	146,676	1813.25	4,312			988		1,539			(2,156)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/30/2023	06/30/2025	70	182,742	2598.45	5,555			1,273		322			(2,778)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/28/2023	07/28/2025	4	10,600	2600.26	322			87		23			(161)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/28/2023	07/28/2025	83	151,236	1831.04	4,537			1,229		1,205			(2,269)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2023	07/31/2025	248	60,375	243.75	1,974			535		1,361			(987)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2023	07/31/2025	123	321,042	2603.74	9,760			2,643		672			(4,880)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2023	07/31/2025	135	247,350	1830.04	7,527			2,039		2,041			(3,764)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2023	07/03/2025	140	361,485	2590.58	10,989			2,976		768			(5,495)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2023	07/03/2025	86	155,333	1813.74	4,703			1,274		1,631			(2,351)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2023	07/03/2025	55	243,505	4446.82	27,004			7,314		55,060			(13,502)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2023	07/05/2028	84	374,902	4446.82	63,972			45,314		98,368			(12,794)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/06/2023	07/03/2025	302	545,485	1804.25	16,092			4,358		6,984			(8,046)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/07/2023	07/07/2025	994	237,861	239.18	7,754			2,100		8,324			(3,877)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/07/2023	07/07/2025	25	63,971	2552.59	1,945			527		285			(972)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2023	07/03/2025	28	71,572	2581.85	2,176			589		181			(1,088)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/06/2023	07/03/2025	320	818,874	2560.15	24,730			6,698		3,109			(12,365)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/07/2023	07/07/2025	862	1,553,975	1803.3	45,842			12,416		20,535			(22,921)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2023	07/10/2025	23	57,828	2564.98	1,758			476		211			(879)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2023	07/10/2025	120	217,195	1807.9	6,561			1,777		2,641			(3,281)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2023	07/11/2025	632	152,147	240.58	4,975			1,347		4,663			(2,488)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2023	07/11/2025	34	87,300	2582.13	2,654			719		234			(1,327)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2023	07/11/2025	16	29,100	1814.94	876			237		307			(438)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2023	07/11/2025	47	208,113	4472.16	17,736			4,803		37,485			(8,868)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2023	07/11/2025	47	85,151	1816.81	2,577			698		863			(1,289)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2023	07/11/2025	46	120,386	2597.34	3,672			994		240			(1,836)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/13/2023	07/11/2025	178	463,363	2610.06	14,133			3,828		716			(7,066)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/13/2023	07/11/2025	141	256,852	1818.04	7,797			2,112		2,535			(3,898)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2023	07/17/2025	385	1,000,276	2597.22	30,508			8,263		2,110			(15,254)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2023	07/17/2025	58	106,076	1816.56	3,150			853		1,105			(1,575)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/14/2023	07/14/2025	89	162,094	1816.07	4,921			1,333		1,688			(2,460)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/14/2023	07/14/2025	724	176,041	242.99	5,774			1,564		4,198			(2,887)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/14/2023	07/14/2025	157	407,944	2593.53	12,442			3,370		901			(6,221)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2023	07/18/2025	3,347	815,368	243.6	26,744			7,243		18,278			(13,372)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2023	07/18/2025	542	1,414,120	2607.08	43,131			11,681		2,480			(21,565)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2023	07/18/2025	606	1,102,297	1819.14	32,848			8,896		10,917			(16,424)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2023	07/18/2025	216	564,386	2615.14	17,214			4,662		842			(8,607)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2023	07/18/2025	65	295,004	4565.72	24,095			6,526		43,581			(12,047)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2023	07/18/2025	304	74,097	243.67	2,423			656		1,648			(1,211)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2023	07/18/2025	219	398,607	1822	12,078			3,271		3,713			(6,039)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/20/2023	07/18/2025	79	19,200	242.86	628			170		467			(314)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/20/2023	07/18/2025	213	555,547	2604.99	16,889			4,574		1,015			(8,444)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/20/2023	07/18/2025	73	134,158	1826.92	4,038			1,094		1,122			(2,019)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/21/2023	07/21/2025	23	59,317	2602.6	1,803			488		117			(902)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/21/2023	07/21/2025	191	349,850	1828.71	10,426			2,824		2,849			(5,213)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2023	07/24/2025	625	151,846	242.99	4,965			1,345		3,680			(2,483)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2023	07/24/2025	478	1,244,124	2603.62	37,946			10,277		2,461			(18,973)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2023	07/24/2025	100	183,901	1830.32	5,571			1,509		1,464			(2,786)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2023	07/25/2025	648	157,500	243.19	5,135			1,391		3,740			(2,567)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2023	07/25/2025	359	932,988	2600.13	28,363			7,682		1,990			(14,181)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2023	07/25/2025	641	1,174,922	1832.29	35,600			9,642		8,989			(17,800)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2023	07/25/2025	135	352,832	2609.38	10,726			2,905		630			(5,363)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2023	07/25/2025	25	114,495	4566.75	9,978			2,702		19,360			(4,989)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2023	07/25/2025	384	93,570	243.72	3,050			826		2,095			(1,525)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2023	07/25/2025	45	83,077	1834.16	2,518			682		609			(1,259)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/27/2023	07/25/2025	33	59,958	1826.23	1,817			492		524			(909)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/27/2023	07/25/2025	57	147,036	2590.91	4,470			1,211		373			(2,235)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2023	08/01/2025	266	486,587	1828.44	14,744			4,607		4,173			(7,372)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2023	08/01/2025	4	9,474	2597.12	288			90		23			(144)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2023	08/01/2025	866	208,867	241.07	6,809			2,128		6,246			(3,405)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2023	08/01/2025	189	490,763	2589.95	14,919			4,662		1,334			(7,460)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2023	08/01/2025	73	327,780	4513.39	26,071			8,147		50,881			(13,035)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2023	08/01/2025	238	435,198	1826.3	13,143			4,107		3,907			(6,571)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/03/2023	08/01/2025	95	246,022	2583.09	7,479			2,337		756			(3,740)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2023	08/08/2025	89	230,208	2594.02	7,021			2,194		611			(3,511)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2023	08/08/2025	16	28,724	1818.43	873			273		311			(437)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2023	08/08/2025	281	67,698	240.82	2,214			692		2,091			(1,107)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2023	08/08/2025	160	413,792	2590.61	12,621			3,944		1,168			(6,310)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2023	08/08/2025	68	303,841	4467.71	31,630			9,884		64,372			(15,815)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2023	08/08/2025	24	44,021	1817.91	1,347			421		482			(674)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/10/2023	08/08/2025	111	287,161	2583.76	8,758			2,737		913			(4,379)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/04/2023	08/04/2025	67	121,410	1817.17	3,699			1,156		1,330			(1,850)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/04/2023	08/04/2025	941	227,022	241.13	7,424			2,320		6,773			(3,712)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/04/2023	08/04/2025	257	667,320	2591.97	20,353			6,360		1,787			(10,177)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/11/2023	08/11/2025	144	261,275	1816.5	7,838			2,449		2,967			(3,919)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/11/2023	08/12/2025	5	8,645	1816.5	259			81		98			(130)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/11/2023	08/11/2025	57	147,536	2577.6	4,485			1,402		531			(2,243)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2023	08/14/2025	80	145,500	1814.78	4,438			1,387		1,725			(2,219)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2023	08/14/2025	424	1,092,009	2573.31	33,197			10,374		4,300			(16,599)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2023	08/15/2025	52	230,949	4437.86	12,425			3,883		19,591			(6,213)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2023	08/15/2025	823	1,485,056	1804.27	45,294			14,154		21,486			(22,647)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2023	08/15/2025	268	64,000	238.58	2,093			654		2,443			(1,046)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2023	08/15/2025	361	923,224	2557.58	28,066			8,771		4,708			(14,033)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2023	08/15/2025	29	128,860	4404.33	12,422			3,882		27,835			(6,211)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2023	08/15/2025	435	784,312	1801.51	23,922			7,475		11,926			(11,961)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2023	08/15/2025	287	730,481	2548.14	22,207			6,940		4,311			(11,103)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/17/2023	08/15/2025	4	6,790	1795.71	206			64		114			(103)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/17/2023	08/15/2025	64	163,235	2539.41	4,946			1,546		1,099			(2,473)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/18/2023	08/18/2025	249	633,600	2544.54	19,261			6,019		4,002			(9,631)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2023	08/21/2025	261	468,506	1792.33	14,313			4,473		8,461			(7,157)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2023	08/21/2025	677	160,446	237.03	5,231			1,635		7,003			(2,615)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2023	08/21/2025	219	555,783	2538.23	16,896			5,280		3,901			(8,448)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/18/2023	08/18/2025	186	333,767	1796.67	9,980			3,119		5,564			(4,990)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2023	08/22/2025	41	73,852	1791.13	2,216			692		1,363			(1,108)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2023	08/22/2025	273	691,201	2529.86	20,943			6,545		5,492			(10,472)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2023	08/22/2025	16	72,208	4436.01	4,822			1,507		8,865			(2,411)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2023	08/23/2028	35	154,751	4436.01	28,552			20,700		40,357			(5,710)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/24/2023	08/22/2025	34	60,999	1791.11	1,848			578		1,126			(924)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/24/2023	08/22/2025	403	96,000	237.93	3,130			978		3,894			(1,565)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/24/2023	08/22/2025	152	385,465	2536.08	11,680			3,650		2,802			(5,840)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2023	08/28/2025	124	316,578	2544.05	9,592			2,998		2,101			(4,796)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2023	08/29/2025	63	114,201	1808.95	3,415			1,067		1,574			(1,707)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2023	08/29/2025	1,590	381,369	239.88	12,433			3,885		13,131			(6,216)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2023	08/29/2025	290	743,799	2560.52	22,611			7,066		3,879			(11,306)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2023	08/29/2025	22	97,988	4514.87	5,321			1,663		8,200			(2,660)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/31/2023	08/29/2025	161	291,000	1806.76	8,893			2,779		4,171			(4,446)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2023	08/22/2025	20	4,698	238.73	153			48		178			(77)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2023	08/22/2025	261	663,607	2543.81	20,174			6,304		4,310			(10,087)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/25/2023	08/25/2025	405	727,500	1796.32	22,116			6,911		12,387			(11,058)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/25/2023	08/25/2025	20	50,688	2534.65	1,536			480		381			(768)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2023	08/29/2025	203	367,635	1810.38	11,286			3,527		4,937			(5,643)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2023	08/29/2025	131	31,500	239.89	1,030			322		1,084			(515)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2023	08/29/2025	226	579,721	2561.77	17,624			5,507		2,966			(8,812)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2023	09/05/2025	29	128,987	4496.83	6,974			2,470		10,787			(3,487)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2023	09/05/2025	42	75,251	1794.83	2,298			814		1,344			(1,149)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2023	09/05/2025	420	100,000	238.34	3,260			1,155		3,957			(1,630)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2023	09/05/2025	262	667,164	2545.84	20,282			7,183		4,455			(10,141)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2023	09/05/2025	4	17,921	4465.48	2,536			898		6,168			(1,268)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2023	09/05/2025	58	103,220	1791.97	3,147			1,115		1,931			(1,573)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2023	09/05/2025	306	775,467	2537.77	23,497			8,322		5,805			(11,748)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/07/2023	09/05/2025	9	16,501	1792.9	503			178		304			(252)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/07/2023	09/05/2025	680	161,792	237.87	5,274			1,868		6,656			(2,637)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/07/2023	09/05/2025	333	842,980	2534.11	25,542			9,046		6,640			(12,771)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/01/2023	08/29/2025	189	484,091	2565.91	14,716			5,212		2,324			(7,358)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/08/2023	09/08/2025	69	123,675	1791.22	3,686			1,305		2,355			(1,843)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/08/2023	09/08/2025	194	490,560	2532.83	14,913			5,282		3,975			(7,457)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2023	09/11/2025	94	167,723	1793.43	4,763			1,687		3,100			(2,382)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2023	09/11/2025	1,319	314,500	238.35	10,253			3,631		12,487			(5,126)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2023	09/11/2025	149	376,070	2531.81	11,433			4,049		3,121			(5,716)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2023	09/12/2025	379	677,810	1790.38	20,470			7,250		13,178			(10,235)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2023	09/12/2025	70	176,517	2529.99	5,348			1,894		1,507			(2,674)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2023	09/12/2025	19	84,960	4467.44	5,386			1,907		9,753			(2,693)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2023	09/12/2025	9	16,005	1787.95	488			173		323			(244)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2023	09/12/2025	212	50,413	237.89	1,643			582		2,080			(822)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2023	09/12/2025	111	280,411	2527.19	8,496			3,009		2,485			(4,248)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/14/2023	09/12/2025	98	248,875	2531.44	7,541			2,671		2,083			(3,770)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/15/2023	09/15/2025	14	25,705	1788.71	779			276		516			(389)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2023	09/18/2025	166	295,991	1786.63	8,998			3,187		6,164			(4,499)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2023	09/19/2025	327	584,525	1785.39	17,477			6,190		12,426			(8,739)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2023	09/19/2025	335	843,296	2517.41	25,552			9,050		8,669			(12,776)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/15/2023	09/15/2025	49	123,111	2522.48	3,730			1,321		1,172			(1,865)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2023	09/18/2025	464	110,484	238.05	3,602			1,276		4,517			(1,801)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2023	09/18/2025	240	606,083	2522.96	18,364			6,504		5,784			(9,182)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2023	09/19/2025	63	277,726	4402.2	26,871			9,517		55,774			(13,436)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2023	09/19/2025	159	280,386	1767.99	8,496			3,009		7,671			(4,248)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2023	09/19/2025		827	2496.44	25			9		11			(12)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/22/2025	23	41,200	1764.51	1,257			445		1,186			(628)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2023	09/25/2025	12	29,111	2495.81	882			312		396			(441)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2023	09/26/2025	176	308,559	1753.19	9,349			3,311		10,333			(4,675)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2023	09/26/2025	179	444,132	2486.6	13,457			4,766		6,730			(6,729)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2023	09/26/2025	11	47,867	4274.51	3,918			1,388		8,743			(1,959)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/28/2023	09/26/2025	7	17,172	2493.8	519			184		239			(259)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/29/2025	119	207,658	1750.84	6,334			2,243		7,179			(3,167)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2023	09/19/2025	14	24,756	1782.4	755			267		551			(378)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2023	09/19/2025	406	96,374	237.27	3,132			1,109		4,197			(1,566)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2023	09/19/2025	178	447,355	2514.93	13,555			4,801		4,745			(6,777)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2023	09/25/2025	171	302,038	1765.31	9,182			3,252		8,630			(4,591)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2023	09/25/2025	63	14,876	234.98	483			171		772			(242)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2023	09/26/2025	377	660,779	1750.73	20,220			7,161		22,818			(10,110)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2023	09/26/2025	102	252,601	2484.42	7,654			2,711		3,923			(3,827)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/28/2023	09/26/2025	292	512,984	1754.29	15,595			5,523		16,942			(7,797)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/29/2025	274	63,880	233.45	2,082			738		3,690			(1,041)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/29/2025	23	58,399	2492.51	1,769			627		832			(885)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2023	10/09/2025	38	65,852	1741.95	2,015			798		2,551			(1,008)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2023	10/09/2025	248	617,070	2485	18,697			7,401		9,760			(9,349)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2023	10/10/2025	58	254,234	4376.95	16,248			6,431		29,403			(8,124)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2023	10/10/2025	817	1,426,802	1747.19	43,660			17,282		52,013			(21,830)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2023	10/10/2025	1,438	335,285	233.18	10,930			4,327		19,780			(5,465)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2023	10/10/2025	63	156,864	2492.35	4,753			1,881		2,290			(2,376)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/12/2023	10/10/2025	665	1,155,919	1737.96	35,103			13,895		46,913			(17,551)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/12/2023	10/10/2025	294	68,146	231.9	2,215			877		4,365			(1,107)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/12/2023	10/10/2025	319	788,784	2476.33	23,900			9,460		13,737			(11,950)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/13/2023	10/13/2025	94	162,822	1737.81	4,934			1,953		6,632			(2,467)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/13/2023	10/10/2025	64	158,745	2477.18	4,810			1,904		2,739			(2,405)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2023	10/16/2025	78	135,800	1744.96	4,128			1,634		5,105			(2,064)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2023	10/16/2025	205	508,037	2479.15	15,394			6,093		8,671			(7,697)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2023	10/17/2025	795	183,258	230.64	5,956			2,358		12,698			(2,978)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2023	10/17/2025	414	1,024,695	2473.48	31,048			12,290		18,606			(15,524)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2023	10/02/2025	98	419,570	4288.39	40,782			16,143		72,968			(20,391)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2023	10/02/2025	682	1,188,250	1741.73	36,242			14,346		45,936			(18,121)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2023	10/02/2025	5,052	1,172,500	232.1	38,106			15,084		74,032			(19,053)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2023	10/02/2025	1,453	3,600,989	2479.05	109,110			43,189		60,048			(54,555)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2023	10/03/2025	138	239,398	1735.74	7,278			2,881		9,920			(3,639)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2023	10/03/2025	60	147,549	2461.47	4,471			1,770		2,973			(2,235)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2023	10/03/2025	45	189,900	4263.75	12,673			5,016		25,215			(6,337)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2023	10/03/2025	247	429,345	1740.82	13,138			5,200		16,786			(6,569)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2023	10/03/2025	156	384,439	2471.16	11,649			4,611		6,995			(5,824)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/05/2023	10/03/2025	538	933,912	1734.45	28,298			11,201		39,264			(14,149)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/05/2023	10/03/2025	29	71,569	2471.27	2,169			858		1,301			(1,084)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/06/2023	10/06/2025	368	910,078	2472.06	27,575			10,915		16,482			(13,788)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/06/2023	10/06/2025	528	917,095	1736.97	27,971			11,072		37,546			(13,986)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2023	10/17/2025	107	186,225	1748.25	5,661			2,241		6,739			(2,831)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2023	10/17/2025	161	36,934	230.08	1,197			474		2,645			(598)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2023	10/17/2025	31	75,600	2459.57	2,283			904		1,584			(1,142)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2023	10/17/2025	41	178,562	4314.6	18,386			7,278		44,479			(9,193)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2023	10/17/2025	477	827,303	1736.2	25,315			10,021		34,394			(12,658)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/19/2023	10/17/2025	31	76,498	2447.41	2,310			914		1,807			(1,155)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/20/2023	10/20/2025	39	95,184	2447.4	2,884			1,142		2,256			(1,442)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2023	10/23/2025	578	992,227	1716.89	30,164			11,940		50,701			(15,082)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2023	10/24/2025	145	354,805	2450.87	10,751			4,255		8,172			(5,375)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2023	10/24/2025	275	472,875	1721.48	14,328			5,672		23,081			(7,164)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2023	10/24/2025	1,669	383,313	229.73	12,458			4,931		28,045			(6,229)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2023	10/24/2025	1,193	2,907,794	2437.4	88,106			34,875		76,085			(44,053)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2023	10/24/2025	22	90,871	4186.77	5,254			2,080		9,515			(2,627)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2023	10/24/2025	567	974,092	1717.7	29,515			11,683		49,394			(14,757)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/26/2023	10/24/2025	3,204	738,885	230.62	24,014			9,505		51,321			(12,007)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/26/2023	10/24/2025	376	919,215	2443.86	27,852			11,025		22,641			(13,926)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2023	10/23/2025	519	1,272,000	2449.43	38,542			15,256		29,673			(19,271)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/26/2023	10/24/2025	205	351,895	1717.9	10,698			4,234		17,808			(5,349)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/27/2023	10/27/2025	138	336,000	2440.46	10,181			4,030		8,572			(5,090)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2023	10/30/2025	4	7,712	1714.76	234			92		404			(117)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2023	10/31/2025	1,025	1,762,746	1719.84	53,411			21,142		87,739			(26,706)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2023	10/31/2025	243	593,819	2444.82	17,993			7,122		14,605			(8,996)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/27/2023	10/27/2025	4	6,853	1708.02	208			82		382			(104)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2023	10/30/2025	50	11,466	230.32	374			148		811			(187)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2023	10/30/2025	257	627,620	2441.32	19,017			7,528		15,932			(9,508)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2023	10/31/2025	39	165,485	4237.86	15,553			6,804		31,098			(7,776)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/02/2023	10/31/2025	422	731,618	1733.35	22,185			9,706		31,636			(11,092)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/03/2023	11/03/2025	6	15,264	2488.97	464			203		242			(232)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/03/2023	11/03/2025	9	15,423	1739.52	466			204		624			(233)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2023	11/06/2025	84	145,500	1736.45	4,424			1,936		6,104			(2,212)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2023	11/06/2025	66	15,288	232.33	500			219		959			(250)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2023	10/31/2025	48	82,273	1720.61	2,518			1,101		4,063			(1,259)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/02/2023	10/31/2025	70	172,406	2470.96	5,241			2,293		3,282			(2,621)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2023	11/07/2025	504	873,000	1733.84	26,559			11,620		37,696			(13,280)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2023	11/07/2025	77	336,776	4382.78	23,906			10,459		47,641			(11,953)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2023	11/07/2025	201	349,186	1733.37	10,613			4,643		15,154			(5,306)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2023	11/07/2025	439	1,089,767	2484.73	33,129			14,494		18,187			(16,564)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/10/2023	11/10/2025	18	44,353	2480.58	1,348			590		777			(674)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/10/2023	11/10/2025	542	939,898	1733.97	28,573			12,501		40,596			(14,286)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2023	11/13/2025	84	145,668	1733.06	4,423			1,935		6,364			(2,211)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2023	11/13/2025	3	8,182	2479.97	249			109		145			(124)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2023	11/14/2025	784	183,750	234.26	6,009			2,629		10,202			(3,004)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2023	11/14/2025	276	691,052	2505.63	21,077			9,221		9,324			(10,539)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2023	11/14/2025	373	384,709	1031.56	14,734			6,446		38,362			(7,367)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2023	11/14/2025	176	307,230	1748.58	9,463			4,140		11,308			(4,731)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2023	11/14/2025	52	234,618	4502.88	20,488			8,963		43,859			(10,244)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2023	11/14/2025	29	51,028	1751.76	1,582			692		1,810			(791)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2023	11/14/2025	70	176,159	2499.94	5,355			2,343		2,530			(2,678)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/16/2023	11/14/2025	155	271,037	1750.89	8,375			3,664		9,713			(4,188)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2023	11/17/2025	53	93,120	1752.47	2,868			1,255		3,283			(1,434)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2023	11/20/2025	31	53,846	1752.93	1,664			728		1,893			(832)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2023	11/20/2025	52	129,664	2506.73	3,955			1,730		1,749			(1,977)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2023	11/18/2025	58	102,450	1752.47	3,155			1,381		3,615			(1,578)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2023	11/19/2025	61	106,700	1752.47	3,286			1,438		3,768			(1,643)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2023	11/18/2025	662	155,258	234.46	5,092			2,228		8,517			(2,546)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/17/2023	11/17/2025	201	502,877	2504.57	15,338			6,710		6,905			(7,669)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2023	11/21/2025	397	697,447	1755.83	21,691			9,490		23,712			(10,845)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/24/2023	11/24/2025	14	24,250	1758.1	742			325		804			(371)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/24/2023	11/25/2025	5	8,683	1758.1	267			117		288			(133)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/24/2023	11/26/2025	4	6,562	1758.1	202			88		218			(101)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2023	11/26/2025	186	327,375	1755.71	9,961			4,358		11,191			(4,980)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/28/2023	11/28/2025	240	603,013	2510.83	18,392			8,046		7,899			(9,196)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/28/2023	11/28/2025	152	157,261	1036.51	6,023			2,635		14,967			(3,012)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/28/2023	11/28/2025	28	128,453	4554.89	7,026			3,074		10,343			(3,513)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/28/2023	11/28/2025	100	175,401	1754.97	5,385			2,356		6,058			(2,692)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2023	11/28/2025	169	295,791	1753.66	9,110			3,986		10,373			(4,555)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2023	11/28/2025	107	25,236	236.18	828			362		1,235			(414)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2023	11/28/2025	103	258,090	2516.04	7,898			3,455		3,192			(3,949)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2023	11/28/2025	189	195,720	1036.12	7,496			3,280		18,697			(3,748)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/30/2023	11/28/2025	81	142,588	1760.85	4,333			1,896		4,592			(2,167)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/30/2023	11/28/2025	236	593,590	2515.41	18,104			7,921		7,393			(9,052)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2023	11/21/2025	385	674,393	1753.93	20,704			9,058		23,448			(10,352)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2023	11/21/2025	161	402,991	2506.33	12,291			5,377		5,470			(6,146)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2023	11/21/2025	612	143,790	234.83	4,702			2,057		7,703			(2,351)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2023	11/21/2025	86	215,490	2506.98	6,551			2,866		2,904			(3,275)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2023	11/21/2025	33	34,500	1037.23	1,326			580		3,260			(663)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2023	11/21/2025	340	1,547,203	4556.62	97,762			42,771		158,125			(48,881)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/01/2023	12/01/2025	10	2,461	237.02	81			39		114			(40)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/01/2023	12/01/2025	111	280,228	2531.15	8,575			4,109		2,941			(4,287)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/01/2023	12/01/2025	99	102,848	1042.21	3,939			1,887		9,261			(1,970)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2023	12/05/2025	400	705,761	1763.22	21,604			10,352		22,225			(10,802)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2023	12/05/2025	21	52,684	2528.77	1,612			772		573			(806)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/01/2023	12/01/2025	16	29,022	1769.13	900			431		847			(450)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2023	12/04/2025	397	1,003,794	2525.82	30,816			14,766		11,271			(15,408)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2023	12/05/2025	49	224,443	4549.34	12,977			6,218		20,937			(6,488)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2023	12/05/2025	125	219,651	1763.71	6,853			3,284		6,876			(3,427)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2023	12/05/2025	42	105,474	2531.48	3,228			1,547		1,113			(1,614)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/07/2023	12/05/2025	247	436,500	1768.06	13,488			6,463		12,955			(6,744)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/08/2023	12/08/2025	591	1,493,084	2526.18	45,688			21,892		16,844			(22,844)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/08/2023	12/08/2025	153	270,664	1766.68	8,336			3,995		8,194			(4,168)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/08/2023	12/09/2025	14	24,735	1766.68	762			365		750			(381)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/08/2023	12/10/2025	7	12,125	1766.68	375			180		368			(187)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2023	12/11/2025	88	222,156	2531.61	6,798			3,257		2,373			(3,399)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2023	12/11/2025	382	676,786	1770.77	20,670			9,904		19,536			(10,335)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2023	12/12/2025	91	231,951	2535.12	7,098			3,401		2,386			(3,549)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2023	12/12/2025	46	48,300	1048.71	1,864			893		4,080			(932)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2023	12/12/2025	578	1,024,946	1774.57	31,363			15,028		28,235			(15,682)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2023	12/12/2025	39	100,800	2556.01	3,084			1,478		812			(1,542)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2023	12/12/2025	85	90,000	1057.92	3,483			1,669		6,909			(1,742)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2023	12/12/2025	14	67,932	4707.09	6,982			3,345		14,622			(3,491)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2023	12/12/2025	70	125,220	1788.75	3,869			1,854		2,865			(1,935)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/14/2023	12/12/2025	57	145,720	2570.87	4,488			2,151		979			(2,244)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/14/2023	12/12/2025	124	222,402	1793.24	6,816			3,266		4,785			(3,408)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/15/2023	12/15/2025	4	9,744	2566.96	300			144		69			(150)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2023	12/18/2025	23	41,828	1788.34	1,309			627		970			(655)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2023	12/19/2025	198	355,673	1792.42	10,914			5,230		7,813			(5,457)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2023	12/19/2025	1,283	306,608	238.99	10,149			4,863		12,357			(5,074)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2023	12/19/2025	200	513,549	2566.8	15,817			7,579		3,702			(7,909)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2023	12/19/2025	16	16,827	1055.97	655			314		1,320			(328)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2023	12/19/2025	30	143,251	4698.35	11,159			5,347		21,226			(5,579)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2023	12/19/2025	250	445,069	1781.54	13,669			6,550		11,299			(6,834)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/21/2023	12/19/2025	51	132,000	2571.76	4,066			1,948		895			(2,033)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/21/2023	12/19/2025	449	803,345	1788.7	24,904			11,933		18,558			(12,452)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2023	12/22/2025	1,020	244,765	240.01	8,102			3,882		9,138			(4,051)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/15/2023	12/15/2025	27	48,828	1787.32	1,523			730		1,143			(762)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/15/2023	12/16/2025	11	19,400	1787.32	605			290		455			(303)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2023	12/18/2025	52	134,400	2566.14	4,140			1,984		974			(2,070)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2023	12/26/2025	213	381,750	1795.89	11,796			5,652		8,074			(5,898)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2023	12/26/2025	119	307,756	2581.65	9,479			4,542		1,887			(4,739)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2023	12/26/2025	60	288,005	4781.58	16,602			7,955		25,248			(8,301)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2023	12/26/2025	679	1,220,923	1796.81	37,582			18,008		25,499			(18,791)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/28/2023	12/26/2025	42	10,124	240.85	335			161		355			(168)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/28/2023	12/26/2025	54	138,720	2577.28	4,273			2,047		898			(2,136)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/28/2023	12/26/2025	76	81,000	1067.28	3,159			1,514		5,637			(1,580)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/28/2023	12/26/2025	31	56,503	1797.29	1,737			832		1,172			(869)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2023	12/22/2025	122	218,250	1792.75	6,766			3,242		4,792			(3,383)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2023	12/26/2025	1,535	369,156	240.47	12,219			5,855		13,332			(6,110)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2023	12/26/2025	372	959,149	2575.72	29,542			14,155		6,327			(14,771)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2024	01/02/2025	34	88,231	2563.61		1,941		81					(1,860)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2024	01/02/2026	148	380,247	2563.61		11,712		6,100		2,963			(5,612)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2024	01/02/2025	40	42,699	1060.95		1,227		51		3,058			(1,176)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2024	01/02/2025	387	1,836,135	4742.83		90,354		3,765		217,636			(86,589)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2024	01/02/2025	122	219,747	1797.57		4,725		197		274			(4,528)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/02/2024	01/02/2026	28	50,925	1797.57		1,574		820		1,063			(754)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/03/2025	363	86,502	238.58		2,033		85		2,771			(1,948)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/03/2025	80	203,464	2556.98		4,476		187					(4,290)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/03/2025	478	2,249,066	4704.81		130,250		5,427		335,541			(124,823)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/02/2026	18	85,856	4704.81		6,661		3,469		12,497			(3,192)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/03/2025	43	141,466	3284.13		5,997		250		6,018			(5,747)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/03/2025	181	323,101	1788.92		7,011		292		1,535			(6,719)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/02/2026	24	42,923	1788.92		1,339		698		1,006			(642)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/03/2025	1,132	269,557	238.22		6,335		264		9,055			(6,071)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/03/2025	110	280,719	2550.69		6,176		257					(5,918)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/02/2026	151	385,764	2550.69		11,882		6,188		3,493			(5,693)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/03/2025	88	92,622	1052.96		2,657		111		7,386			(2,547)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/02/2026	110	115,643	1052.96		4,501		2,344		9,382			(2,157)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/03/2025	852	3,992,585	4688.68		180,803		7,533		392,145			(173,269)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/03/2025	80	377,190	4688.68		3,828		160		5,656			(3,669)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/03/2025	247	442,161	1788.17		9,551		398		2,257			(9,153)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2024	01/02/2026	209	373,427	1788.17		11,576		6,029		8,840			(5,547)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/03/2025	791	188,486	238.16		4,411		184		6,381			(4,227)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/03/2025	370	944,518	2550.22		20,779		866					(19,914)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/05/2026	56	144,000	2550.22		4,435		2,310		1,322			(2,125)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/03/2025	841	3,948,091	4697.24		138,964		5,790		281,075			(133,174)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/05/2026	5	21,314	4697.24		1,123		585		1,656			(538)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/06/2025	601	2,824,952	4697.24		114,490		4,770		215,740			(109,720)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/07/2025	354	1,660,925	4697.24		57,110		2,380		116,741			(54,730)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/03/2025	4	17,848	4697.24		180		8		268			(173)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/03/2025	26	84,354	3283.97		3,342		139		3,154			(3,203)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/03/2025	252	450,242	1788.29		9,725		405		2,273			(9,320)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/06/2025	214	382,100	1788.29		8,215		342		2,137			(7,873)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2024	01/07/2025	604	1,080,591	1788.29		23,341		973		6,227			(22,368)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2024	01/08/2025	103	262,650	2557.79		5,778		241					(5,538)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2024	01/08/2025	773	3,683,825	4763.54		138,991		5,791		291,648			(133,199)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2024	01/08/2025	67	221,319	3295.53		9,882		412		9,175			(9,470)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/08/2024	01/08/2025	200	358,150	1793.77		7,754		323		1,391			(7,431)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2024	01/09/2026	977	233,230	238.73		7,720		4,021		9,707			(3,699)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2024	01/09/2025	69	176,685	2551.51		3,887		162					(3,725)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2024	01/09/2026	18	45,021	2551.51		1,387		722		412			(664)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2024	01/09/2025	25	26,798	1061.98		769		32		1,889			(737)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2024	01/09/2025	496	2,358,710	4756.5		125,253		5,219		282,277			(120,034)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2024	01/09/2025	2	9,263	4756.5		94		4		139			(91)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2024	01/09/2025	239	428,079	1790.19		9,247		385		2,283			(8,861)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/10/2025	112	286,259	2551.64		6,298		262					(6,035)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/09/2026	108	274,400	2551.64		8,452		4,402		2,506			(4,050)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/10/2025	5	5,654	1065.5		162		7		378			(156)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/09/2026	38	40,197	1065.5		1,564		814		2,863			(749)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/10/2025	1,026	4,909,469	4783.45		200,962		8,373		389,580			(192,589)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/09/2026	5	25,740	4783.45		3,290		1,714		7,095			(1,577)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/10/2025	109	359,851	3293.14		14,363		598		13,249			(13,765)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/10/2025	307	550,461	1791.93		12,000		500		2,676			(11,500)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2024	01/09/2026	53	95,788	1791.93		2,979		1,552		2,177			(1,427)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/10/2025	1,808	432,697	239.34		10,168		424		12,456			(9,745)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/09/2026	727	174,083	239.34		5,762		3,001		6,924			(2,761)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/10/2025	809	2,066,327	2553.02		45,459		1,894		1			(43,565)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/09/2026	460	1,174,657	2553.02		36,179		18,843		10,561			(17,336)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/10/2025	12	12,677	1065.02		364		15		855			(349)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/10/2025	851	4,066,267	4780.24		148,729		6,197		306,053			(142,532)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/10/2025	720	1,288,403	1790.28		27,708		1,155		7,034			(26,554)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2024	01/09/2026	433	775,529	1790.28		23,834		12,413		18,012			(11,420)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/10/2025	84	213,400	2551.67		4,695		196					(4,499)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/13/2025	144	366,434	2551.67		8,098		337		1			(7,761)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/10/2025	675	3,227,801	4783.83		102,640		4,277		197,592			(98,363)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/13/2025	1,065	5,093,461	4783.83		213,321		8,888		406,142			(204,433)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/14/2025	1,071	5,121,781	4783.83		181,641		7,568		375,913			(174,072)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/15/2025	539	2,577,725	4783.83		122,141		5,089		296,522			(117,052)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/13/2025	1	6,411	4783.83		65		3		96			(62)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/14/2025	2	9,020	4783.83		92		4		135			(88)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/10/2025	4	14,152	3293.27		487		20		424			(466)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/13/2025	1	4,616	3293.27		189		8		186			(181)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/10/2025	287	514,432	1791.46		11,216		467		2,586			(10,749)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/12/2026	429	769,331	1791.46		23,955		12,476		17,659			(11,478)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/13/2025	174	311,414	1791.46		6,815		284		1,708			(6,531)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/13/2026	70	124,598	1791.46		3,882		2,022		2,864			(1,860)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/14/2025	217	388,221	1791.46		8,506		354		2,185			(8,152)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/14/2026	41	73,872	1791.46		2,303		1,199		1,700			(1,103)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2024	01/15/2025	140	251,417	1791.46		5,516		230		1,450			(5,286)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2024	01/16/2025	14	34,650	2538.99		766		32		1			(734)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2024	01/16/2026	18	45,448	2538.99		1,404		731		486			(673)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2024	01/16/2025	403	1,921,962	4765.98		113,323		4,722		301,517			(108,601)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2024	01/16/2026	9	44,100	4765.98		2,337		1,217		3,374			(1,120)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2024	01/16/2025	212	378,089	1785.94		8,242		343		3,012			(7,899)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/16/2024	01/16/2026	65	116,400	1785.94		3,585		1,867		2,884			(1,718)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/17/2025	342	81,204	237.23		1,908		80		3,081			(1,829)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/16/2026	185	43,953	237.23		1,450		755		2,045			(695)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/17/2025	34	87,047	2528.64		1,915		80		12			(1,835)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/16/2026	104	263,253	2528.64		8,108		4,223		3,147			(3,885)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/17/2025	959	4,543,067	4739.21		233,203		9,717		471,484			(223,486)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/16/2026	19	92,280	4739.21		7,543		3,928		14,379			(3,614)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/17/2025	89	292,408	3275.12		12,141		506		13,411			(11,635)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/17/2025	1,078	1,918,795	1780.24		41,638		1,735		20,209			(39,903)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/17/2024	01/16/2026	501	892,428	1780.24		27,398		14,270		23,755			(13,128)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2024	01/17/2025	238	601,240	2529.58		13,227		551		74			(12,676)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2024	01/16/2026	13	34,131	2529.58		1,051		548		404			(504)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2024	01/17/2025	362	1,731,611	4780.94		86,979		3,624		208,432			(83,355)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2024	01/17/2025	388	691,370	1782.74		15,003		625		6,513			(14,378)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/18/2024	01/16/2026	163	290,059	1782.74		8,963		4,668		7,483			(4,295)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/17/2025	984	234,637	238.49		5,491		229		7,622			(5,262)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/16/2026	95	22,586	238.49		745		388		961			(357)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/17/2025	121	307,773	2533.94		6,771		282		26			(6,489)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/16/2026	266	674,982	2533.94		20,722		10,793		7,626			(9,929)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/17/2025	97	103,811	1073.66		2,974		124		6,099			(2,850)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/16/2026	218	234,512	1073.66		9,113		4,746		15,302			(4,367)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/17/2025	2,232	10,803,431	4839.81		418,328		17,430		765,874			(400,897)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/21/2025	445	2,155,292	4839.81		65,941		2,748		115,353			(63,194)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/20/2025	5	26,144	4839.81		842		35		2,350			(807)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/17/2025	5	24,435	4839.81		249		10		365			(239)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/21/2025	1	4,391	4839.81		45		2		66			(43)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/17/2025	4	12,613	3286.09		534		22		544			(511)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/21/2025	2	6,139	3286.09		220		9		207			(211)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/17/2025	990	1,767,384	1785.66		37,822		1,576		14,487			(36,246)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/16/2026	115	205,842	1785.66		6,258		3,259		5,118			(2,998)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/21/2025	403	719,421	1785.66		15,324		638		6,214			(14,685)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/19/2024	01/21/2026	17	30,676	1785.66		933		486		767			(447)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2024	01/22/2025	660	3,200,823	4850.43		136,101		5,671		291,784			(130,431)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2024	01/22/2025	57	188,408	3288.44		8,346		348		8,561			(7,999)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2024	01/22/2025	134	238,861	1786.13		5,143		214		2,045			(4,928)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/22/2024	01/22/2026	466	832,177	1786.13		25,566		13,316		20,706			(12,250)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2024	01/23/2025	49	11,671	238.45		274		11		382			(263)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2024	01/23/2025	299	759,445	2538.39		16,708		696		115			(16,012)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2024	01/23/2026	369	937,548	2538.39		28,876		15,040		10,265			(13,837)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2024	01/23/2025	376	1,827,046	4864.6		107,874		4,495		239,430			(103,379)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/23/2024	01/23/2025	212	378,297	1787.81		8,144		339		3,038			(7,805)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/24/2025	603	143,808	238.31		3,379		141		4,791			(3,239)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/23/2026	8	1,985	238.31		66		34		86			(31)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/24/2025	115	290,467	2534.78		6,390		266		64			(6,124)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/23/2026		216	2534.78		7		3		2			(3)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/24/2025	146	157,713	1077.23		4,526		189		8,702			(4,338)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/24/2025	831	4,045,359	4868.55		199,136		8,297		419,406			(190,839)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/23/2026	58	283,800	4868.55		21,995		11,456		38,127			(10,539)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/24/2025	93	304,421	3276.67		12,545		523		13,761			(12,022)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/24/2025	546	972,163	1779.2		20,902		871		11,310			(20,031)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/24/2024	01/23/2026	282	502,122	1779.2		15,265		7,950		13,637			(7,314)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/24/2025	471	112,623	239.21		2,647		110		3,321			(2,536)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/23/2026	412	98,490	239.21		3,250		1,693		3,990			(1,557)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/24/2025	138	351,724	2544.54		7,738		322		39			(7,416)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/23/2026	158	401,283	2544.54		12,360		6,437		4,111			(5,922)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/24/2025	36	38,750	1081.08		1,112		46		1,993			(1,066)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/24/2025	1,382	6,762,414	4894.16		327,496		13,646		643,396			(313,850)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/24/2025	44	146,468	3298.33		6,386		266		6,228			(6,120)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/24/2025	262	469,195	1790.69		10,135		422		3,338			(9,712)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/25/2024	01/23/2026	37	65,370	1790.69		2,000		1,042		1,536			(958)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/24/2025	47	119,920	2543.53		2,638		110		14			(2,528)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/24/2025	877	4,289,199	4890.97		144,828		6,034		268,821			(138,793)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/27/2025	787	3,849,652	4890.97		138,300		5,762		252,781			(132,537)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/28/2025	753	3,683,716	4890.97		138,261		5,761		274,165			(132,500)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/24/2025	3	8,531	3300.21		362		15		336			(347)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/28/2025	55	179,982	3300.21		7,685		320		7,188			(7,365)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/24/2025	720	1,290,034	1791.44		27,865		1,161		8,851			(26,704)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/26/2026	314	563,133	1791.44		17,345		9,034		13,153			(8,311)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/27/2025	957	1,714,344	1791.44		37,030		1,543		12,310			(35,487)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/27/2026	31	55,775	1791.44		1,718		895		1,304			(823)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/28/2025	444	795,618	1791.44		17,185		716		5,794			(16,469)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/26/2024	01/28/2026	20	36,254	1791.44		1,117		582		849			(535)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2024	01/29/2025	84	213,989	2551.15		4,708		196		27			(4,512)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2024	01/29/2025	745	3,672,760	4927.93		150,418		6,267		305,421			(144,151)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2024	01/29/2025	279	500,698	1794.89		10,765		449		3,154			(10,316)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/29/2024	01/29/2026	129	231,424	1794.89		7,151		3,724		5,188			(3,427)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2025	69	16,503	239.65		388		16		459			(372)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2025	57	145,355	2551.91		3,198		133		19			(3,065)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2026	238	607,014	2551.91		18,696		9,738		5,840			(8,959)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2026	487	528,069	1084.95		20,558		10,707		30,463			(9,851)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2025	422	2,076,836	4924.97		119,126		4,964		259,299			(114,163)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2025	12	38,629	3315.47		1,777		74		1,557			(1,703)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2025	110	198,686	1798.63		4,292		179		1,062			(4,113)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/30/2024	01/30/2026	30	53,848	1798.63		1,653		861		1,151			(792)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/30/2026	1,483	353,970	238.75		11,716		6,102		14,891			(5,614)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/31/2025	51	130,050	2548.57		2,874		120		24			(2,754)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/30/2026	31	77,910	2548.57		2,400		1,250		777			(1,150)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/30/2026	425	455,697	1072.38		17,781		9,261		30,294			(8,520)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/31/2025	1,229	5,955,666	4845.65		295,445		12,310		606,023			(283,135)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/30/2026	55	264,711	4845.65		16,608		8,650		26,389			(7,958)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/31/2025	1	5,826	4845.65		206		9		461			(197)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/31/2025	138	456,165	3299.78		19,118		797		18,979			(18,321)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/31/2025	687	1,228,746	1789.85		26,849		1,119		9,970			(25,731)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/31/2024	01/30/2026	92	165,447	1789.85		5,142		2,678		3,963			(2,464)				0001
UST 4.50% 11/15/33 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/03/2024	01/03/2025	74	7,294	98		160		7		184			(153)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	01/31/2025	631	3,127,507	4958.61		120,732		15,092		221,218			(105,641)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/03/2025	581	2,879,609	4958.61		129,231		16,154		242,573			(113,077)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/04/2025	593	2,941,820	4958.61		102,580		12,822		188,415			(89,757)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2025	134	339,504	2529.05		7,469		934		258			(6,535)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2026	425	1,076,081	2529.05		33,036		18,583		13,369			(14,453)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2025	174	189,382	1086.72		5,416		677		8,735			(4,739)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2026	81	88,500	1086.72		3,425		1,927		5,014			(1,498)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2025	878	4,340,930	4942.81		175,918		21,990		347,149			(153,928)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2025	133	237,083	1784.44		5,050		631		2,494			(4,419)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2026	503	897,953	1784.44		26,849		15,102		23,174			(11,746)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2024	02/06/2025	561	2,779,286	4954.23		157,657		19,707		319,735			(137,950)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2024	02/06/2025	4	13,923	3303.6		637		80		626			(557)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2024	02/06/2025	482	862,302	1790.29		18,712		2,339		7,345			(16,373)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2024	02/06/2025	288	69,055	239.49		1,623		203		1,978			(1,420)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2024	02/06/2025	19	47,027	2536.01		1,035		129		27			(905)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/06/2024	02/06/2025	34	37,502	1088.09		1,076		135		1,683			(942)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/07/2025	245	58,633	239.67		1,378		172		1,638			(1,206)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/06/2026	14	3,283	239.67		108		61		130			(47)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/07/2025	331	838,478	2536.28		18,447		2,306		500			(16,141)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/06/2026	79	200,033	2536.28		6,141		3,454		2,311			(2,687)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/07/2025	160	175,150	1092.6		5,027		628		7,144			(4,398)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/06/2026	143	156,000	1092.6		6,053		3,405		8,251			(2,648)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/07/2025	797	3,981,949	4995.06		180,712		22,589		347,314			(158,123)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/06/2026	57	283,574	4995.06		26,038		14,647		44,432			(11,392)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/07/2025	67	221,805	3310.15		9,760		1,220		8,748			(8,540)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/07/2025	249	447,288	1793.57		9,617		1,202		3,379			(8,415)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/07/2024	02/06/2026	213	381,196	1793.57		11,703		6,583		8,778			(5,120)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2024	02/07/2025	206	523,714	2536.64		11,522		1,440		307			(10,081)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2024	02/06/2026	7	17,480	2536.64		537		302		201			(235)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2024	02/07/2025	143	156,530	1092.89		4,492		562		6,343			(3,931)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2024	02/07/2025	1,751	8,752,028	4997.91		351,764		43,970		631,054			(307,793)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2024	02/07/2025	4	14,540	3307.1		627		78		568			(548)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2024	02/07/2025	426	762,688	1791.65		16,322		2,040		6,223			(14,281)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/08/2024	02/06/2026	57	101,570	1791.65		3,108		1,748		2,397			(1,360)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/07/2025	503	120,546	239.87		2,821		353		3,272			(2,468)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/07/2025	61	154,983	2536.69		3,410		426		91			(2,983)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/07/2025	1,113	5,595,533	5026.61		228,233		28,529		408,083			(199,704)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/10/2025	666	3,345,872	5026.61		124,432		15,554		219,782			(108,878)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/11/2025	734	3,689,171	5026.61		128,942		16,118		232,435			(112,824)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2024	02/27/2025	295	749,359	2538.24		16,486		2,061		912			(14,425)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2024	02/27/2026	79	199,373	2538.24		6,101		3,432		2,360			(2,669)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2024	02/27/2025	28	31,202	1102.38		892		112		1,042			(781)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2024	02/27/2025	558	2,833,361	5078.18		152,140		19,017		278,238			(133,122)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2024	02/27/2025	477	858,901	1802.37		18,533		2,317		5,773			(16,216)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2024	02/27/2026	576	1,038,378	1802.37		31,790		17,882		21,905			(13,908)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	293	70,467	240.11		1,649		206		1,903			(1,443)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	355	902,129	2539.57		19,847		2,481		1,078			(17,366)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/27/2026	60	153,068	2539.57		4,669		2,626		1,788			(2,042)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	1,328	6,730,687	5069.76		312,365		39,046		555,483			(273,319)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2024	01/31/2025	1,153	277,013	240.23		6,510		814		7,055			(5,696)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2024	01/31/2025	165	421,610	2558.12		9,275		1,159		42			(8,116)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2024	01/30/2026	9	24,107	2558.12		743		418		217			(325)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2024	01/31/2025	837	4,104,086	4906.19		179,206		22,401		378,585			(156,805)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2024	01/31/2025	31	103,143	3315.16		4,209		526		3,673			(3,683)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2024	01/31/2025	258	462,998	1797.92		9,966		1,246		2,609			(8,720)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/01/2024	01/30/2026	50	90,387	1797.92		2,781		1,565		1,950			(1,217)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/02/2026	734	175,976	239.64		5,807		3,267		6,950			(2,541)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	01/31/2025	140	355,153	2544.96		7,813		977		81			(6,837)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/02/2026	75	190,174	2544.96		5,857		3,295		1,987			(2,563)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	01/31/2025	9	10,268	1088.87		294		37		452			(257)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/02/2025	4	21,427	4958.61		675		84		855			(591)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	01/31/2025	1	3,058	3311.01		131		16		113			(115)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	01/31/2025	330	592,487	1795.4		12,857		1,607		3,762			(11,250)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/02/2026	44	79,010	1795.4		2,434		1,369		1,768			(1,065)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/03/2025	730	1,311,481	1795.4		28,328		3,541		8,705			(24,787)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/03/2026	79	142,184	1795.4		4,379		2,463		3,186			(1,916)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/04/2025	551	988,437	1795.4		21,449		2,681		6,653			(18,768)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/02/2024	02/04/2026	34	61,595	1795.4		1,903		1,071		1,382			(833)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/05/2024	02/05/2026	2,692	642,385	238.6		21,199		11,924		27,410			(9,274)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/10/2025		566	5026.61		14		2		26			(12)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/10/2025		1,035	5026.61		11		1		15			(9)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/07/2025	514	920,008	1790.76		19,596		2,450		7,774			(17,147)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/09/2026	4	6,783	1790.76		210		118		162			(92)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/10/2025	562	1,005,972	1790.76		21,729		2,716		8,761			(19,013)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/10/2026	152	272,530	1790.76		8,367		4,706		6,535			(3,660)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/11/2025	653	1,169,918	1790.76		25,270		3,159		10,288			(22,111)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/09/2024	02/11/2026	10	18,052	1790.76		556		313		433			(243)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2024	02/12/2026	239	609,196	2545.66		18,702		10,520		6,466			(8,182)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2024	02/12/2026	18	19,670	1095.62		764		430		1,007			(334)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2024	02/12/2025	698	3,503,639	5021.84		163,369		20,421		318,461			(142,947)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/27/2026	51	261,016	5069.76		22,200		12,488		34,067			(9,713)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	1	2,856	5069.76		85		11		229			(74)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	2	7,905	5069.76		80		10		115			(70)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	143	476,699	3340.23		20,658		2,582		15,104			(18,076)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/12/2024	02/12/2025	309	554,990	1795.5		12,043		1,505		4,111			(10,538)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2026	697	165,734	237.75		5,453		3,067		7,539			(2,386)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2025	286	721,471	2521.12		15,872		1,984		1,081			(13,888)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2026	386	973,075	2521.12		29,776		16,749		13,305			(13,027)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2025	187	203,223	1086.76		5,826		728		9,391			(5,098)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2026	83	89,705	1086.76		3,477		1,956		5,098			(1,521)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2025	813	4,026,095	4953.17		210,283		26,285		402,010			(183,997)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2025	454	810,667	1783.8		17,673		2,209		9,250			(15,463)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/13/2024	02/13/2026	305	544,522	1783.8		16,281		9,158		14,283			(7,123)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	971	231,799	238.64		5,424		678		7,491			(4,746)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	498	1,261,000	2531.82		27,742		3,468		1,270			(24,274)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/13/2026	96	242,016	2531.82		7,406		4,166		2,971			(3,240)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	57	62,813	1092.64		1,801		225		2,572			(1,576)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/13/2026	34	37,500	1092.64		1,452		817		1,989			(635)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	1,240	6,202,420	5000.62		278,009		34,751		508,420			(243,258)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/13/2026	74	368,555	5000.62		23,129		13,010		34,259			(10,119)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	1	7,329	5000.62		180		23		527			(158)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	1	5,977	5000.62		61		8		88			(53)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	48	159,649	3302.59		7,023		878		6,714			(6,145)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/14/2025	663	1,184,771	1787.59		25,354		3,169		11,981			(22,185)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/14/2024	02/13/2026	305	544,812	1787.59		16,290		9,163		13,639			(7,127)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2024	02/14/2025	1,036	5,209,413	5029.73		249,389		31,174		461,521			(218,215)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2024	02/14/2025	1,660	2,978,801	1794.15		63,746		7,968		23,757			(55,778)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2024	02/13/2026	314	563,719	1794.15		17,306		9,735		12,993			(7,571)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2024	02/14/2025	107	272,274	2540.37		5,990		749		190			(5,241)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/15/2024	02/13/2026	89	226,436	2540.37		6,929		3,898		2,546			(3,031)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/14/2025	1,253	6,270,969	5005.57		255,611		31,951		452,237			(223,659)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/18/2025	476	2,381,822	5005.57		84,794		10,599		152,084			(74,195)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/19/2025	358	1,789,607	5005.57		98,138		12,267		198,924			(85,871)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/14/2025	36	119,726	3313.41		5,292		661		4,548			(4,630)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/14/2025	936	1,678,651	1792.9		36,259		4,532		14,031			(31,727)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/13/2026	123	220,395	1792.9		6,524		3,670		5,161			(2,854)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/17/2026	36	64,286	1792.9		1,903		1,070		1,513			(833)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/18/2025	340	608,711	1792.9		13,087		1,636		5,283			(11,451)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/18/2026	68	122,289	1792.9		3,620		2,036		2,881			(1,584)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/19/2025	605	1,085,390	1792.9		23,444		2,931		9,505			(20,514)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/14/2025	641	153,386	239.27		3,589		449		4,565			(3,141)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/14/2025	333	844,076	2533.5		18,485		2,311		792			(16,175)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/13/2026	49	125,375	2533.5		3,824		2,151		1,513			(1,673)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/14/2025	686	750,000	1093.57		21,443		2,680		30,099			(18,762)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/16/2024	02/13/2026	1,029	1,125,000	1093.57		43,470		24,452		59,026			(19,018)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2024	02/20/2026	333	79,634	239.27		2,620		1,474		3,266			(1,146)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2024	02/20/2025	44	110,963	2533.61		2,441		305		129			(2,136)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2024	02/20/2026	59	149,600	2533.61		4,578		2,575		1,830			(2,003)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2024	02/20/2025	15	16,080	1089.73		462		58		703			(404)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2024	02/20/2025	548	2,725,753	4975.51		155,484		19,435		325,364			(136,048)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2024	02/20/2025	266	476,814	1791.94		10,347		1,293		4,356			(9,054)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/20/2024	02/20/2026	239	428,013	1791.94		12,926		7,271		10,228			(5,655)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/21/2025	467	111,826	239.25		2,617		327		3,362			(2,290)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/21/2025	175	442,661	2532.36		9,739		1,217		558			(8,521)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/20/2026	261	659,766	2532.36		20,189		11,356		8,172			(8,833)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/21/2025	158	171,872	1090.19		4,933		617		7,445			(4,316)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/21/2025	872	4,345,409	4981.8		183,483		22,935		335,046			(160,547)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/20/2026	107	534,040	4981.8		39,741		22,354		60,540			(17,386)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/21/2025	3	15,908	4981.8		430		54		1,020			(376)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/21/2025	100	332,705	3321.4		14,434		1,804		11,774			(12,630)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2024	02/21/2025	497	119,387	240.45		2,794		349		3,038			(2,444)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2024	02/20/2026	570	136,940	240.45		4,492		2,527		5,152			(1,965)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2024	02/21/2025	732	1,856,380	2535.23		40,655		5,082		2,097			(35,573)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2024	02/20/2026	235	596,758	2535.23		18,201		10,238		7,180			(7,963)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/21/2025	58	146,549	2540.36		3,209		401		135			(2,808)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/24/2025	155	392,533	2540.36		8,636		1,079		402			(7,556)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/23/2026	149	379,364	2540.36		11,609		6,530		4,359			(5,079)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/21/2025	68	75,000	1103.71		2,145		268		2,400			(1,877)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/21/2025	877	4,460,476	5088.8		156,195		19,524		264,005			(136,671)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/24/2025	651	3,313,895	5088.8		140,466		17,558		244,031			(122,908)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/21/2025	623	1,119,378	1795.87		24,179		3,022		8,979			(21,156)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/21/2024	02/20/2026	546	980,197	1795.87		30,092		16,927		22,287			(13,165)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2024	02/21/2025	1,378	7,008,831	5087.03		331,350		41,419		582,150			(289,931)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2024	02/21/2025	378	680,811	1801.26		14,501		1,813		4,465			(12,689)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2024	02/20/2026	358	644,157	1801.26		19,131		10,761		13,663			(8,370)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/25/2025	877	4,461,207	5088.8		179,972		22,497		317,244			(157,476)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/24/2025	6	30,604	5088.8		744		93		1,905			(651)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/24/2025	2	8,204	5088.8		84		10		119			(73)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/21/2025	12	40,915	3338.93		1,438		180		840			(1,259)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/21/2025	402	725,635	1804.8		15,456		1,932		4,138			(13,524)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/23/2026	42	76,640	1804.8		2,292		1,289		1,558			(1,003)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	521	940,552	1804.14		20,316		2,539		5,985			(17,776)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/24/2025	259	467,972	1804.8		10,061		1,258		2,772			(8,804)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/24/2026	83	150,432	1804.8		4,513		2,539		3,062			(1,974)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/25/2025	1,439	2,597,301	1804.8		56,102		7,013		15,570			(49,089)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2024	02/25/2026	5	9,829	1804.8		295		166		200			(129)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2024	02/26/2025	17	18,751	1101.52		537		67		638			(470)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2024	02/26/2026	102	112,500	1101.52		4,352		2,448		5,402			(1,904)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2024	02/26/2025	817	4,142,080	5069.53		167,200		20,900		297,794			(146,300)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2024	02/26/2025	133	238,739	1800.46		5,133		642		1,703			(4,491)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/26/2024	02/26/2026	40	72,750	1800.46		2,248		1,264		1,571			(983)				0001
UST 4.00% 02/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2024	02/28/2025	142	13,951	98		137		17		130			(120)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/28/2025	220	53,088	241.84		1,242		259		1,108			(983)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/28/2025	31	77,906	2552.5		1,706		355		57			(1,351)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	03/03/2025	185	471,712	2552.5		10,378		2,162		384			(8,216)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/27/2026	94	240,842	2552.5		7,370		4,453		2,462			(2,917)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/28/2025	18	20,025	1109.44		573		119		563			(453)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/27/2026	12	13,275	1109.44		514		310		578			(203)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/28/2025	2,101	10,795,045	5137.08		418,716		87,233		706,774			(331,484)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	03/03/2025	1,279	6,571,517	5137.08		236,401		49,250		391,144			(187,151)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	03/01/2025	4	18,885	5137.08		548		114		646			(434)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/28/2025	8	26,009	3350.52		1,112		232		755			(881)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/28/2025	1,796	3,249,705	1809.15		70,194		14,624		17,056			(55,570)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	02/27/2026	232	419,828	1809.15		12,889		7,787		8,101			(5,102)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	03/02/2026	32	58,200	1809.15		1,787		1,079		1,128			(707)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	03/03/2025	380	687,016	1809.15		14,771		3,077		3,744			(11,694)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2024	03/03/2026	7	12,125	1809.15		372		225		235			(147)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2024	03/04/2025	39	99,446	2550.05		2,188		456		92			(1,732)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2024	03/04/2026	75	191,734	2550.05		5,867		3,545		2,033			(2,322)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2024	03/04/2025	684	3,510,766	5130.95		158,313		32,982		274,067			(125,331)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2024	03/04/2025	504	911,876	1809.27		19,651		4,094		5,006			(15,557)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/04/2024	03/04/2026	34	60,946	1809.27		1,874		1,132		1,182			(742)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2025	575	138,810	241.53		3,248		677		3,078			(2,571)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2026	548	132,240	241.53		4,351		2,629		4,629			(1,722)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2025	87	223,299	2555.92		4,913		1,023		171			(3,889)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2026	230	588,605	2555.92		18,011		10,882		5,887			(7,129)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2025	102	112,350	1101.79		3,213		669		3,839			(2,544)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2026	144	158,201	1101.79		6,107		3,689		7,602			(2,417)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2025	570	2,892,818	5078.65		110,775		23,078		191,869			(87,696)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/05/2024	03/05/2025	537	969,659	1806.25		20,945		4,363		6,027			(16,581)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2025	47	11,495	242.37		269		56		224			(213)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2025	199	510,142	2559.71		11,223		2,338		350			(8,885)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2026	107	272,931	2559.71		8,352		5,046		2,630			(3,306)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2025	10	11,175	1105.24		320		67		353			(253)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2025	1,214	6,197,220	5104.76		272,210		56,710		470,009			(215,500)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2026	27	140,351	5104.76		7,659		4,628		10,381			(3,032)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2025	195	653,609	3358.41		26,740		5,571		16,329			(21,169)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/06/2024	03/06/2025	399	723,226	1812.05		15,622		3,255		3,658			(12,367)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2024	03/07/2025	6	14,938	2565.9		329		68		8			(260)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2024	03/07/2025	690	3,559,926	5157.36		153,399		31,958		257,101			(121,441)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2024	03/07/2025	437	794,558	1817.39		17,202		3,584		3,299			(13,618)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/07/2024	03/06/2026	95	173,060	1817.39		5,270		3,184		3,018			(2,086)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/07/2025	2,674	13,699,316	5123.69		600,044		125,009		1,021,527			(475,035)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/10/2025	1,017	5,213,100	5123.69		235,033		48,965		398,709			(186,068)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/07/2025	2	9,148	5123.69		93		19		131			(74)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/10/2025	1	7,001	5123.69		71		15		100			(57)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/07/2025	11	36,037	3368.52		1,568		327		909			(1,241)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/07/2025	2,133	3,875,041	1816.95		83,701		17,438		16,376			(66,263)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/06/2026	93	168,373	1816.95		5,152		3,113		2,954			(2,039)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/09/2026	160	291,280	1816.95		8,913		5,385		5,134			(3,528)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/10/2025	1,360	2,471,191	1816.95		53,378		11,120		10,878			(42,257)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/10/2026	50	90,123	1816.95		2,758		1,666		1,591			(1,092)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/07/2025	492	1,261,557	2565.32		27,628		5,756		724			(21,872)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/10/2025	57	146,268	2565.32		3,218		670		93			(2,548)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/08/2024	03/06/2026	19	48,976	2565.32		1,499		905		445			(593)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2024	03/11/2025	52	133,340	2562.96		2,933		611		95			(2,322)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2024	03/11/2025	627	3,211,305	5117.94		148,818		31,004		259,348			(117,815)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2024	03/11/2025	231	420,965	1820.11		9,093		1,894		1,658			(7,198)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/11/2024	03/11/2026	17	30,518	1820.11		934		564		517			(370)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2024	03/12/2025	1,945	472,974	243.23		11,068		2,306		8,141			(8,762)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2024	03/12/2026	262	63,700	243.23		2,096		1,266		1,966			(830)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2024	03/12/2025	539	1,378,874	2560.42		30,335		6,320		1,111			(24,015)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2024	03/12/2026	127	324,488	2560.42		9,929		5,999		3,147			(3,930)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2024	03/12/2025	1,011	5,229,891	5175.27		205,644		42,842		333,848			(162,801)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2024	03/12/2025	589	1,073,640	1823.74		23,298		4,854		3,704			(18,444)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/12/2024	03/12/2026	512	933,425	1823.74		27,909		16,862		15,057			(11,047)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2025	845	4,365,280	5165.31		209,116		43,566		350,339			(165,550)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2026	64	332,848	5165.31		29,852		18,036		43,518			(11,816)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2025	79	267,152	3388.17		11,115		2,316		5,217			(8,800)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2025	261	477,407	1826.17		10,312		2,148		1,513			(8,164)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2026	50	91,465	1826.17		2,735		1,652		1,429			(1,083)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2025	332	80,836	243.18		1,892		394		1,408			(1,497)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2025	362	928,421	2561.34		20,425		4,255		746			(16,170)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/13/2024	03/13/2026	218	557,197	2561.34		17,050		10,301		5,365			(6,749)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2024	03/14/2025	41	103,277	2546.92		2,262		471		138			(1,791)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2024	03/13/2026	118	299,694	2546.92		9,141		5,522		3,345			(3,618)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2024	03/14/2025	527	2,715,736	5150.48		145,556		30,324		248,642			(115,232)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2024	03/14/2025	347	632,093	1819.31		13,653		2,844		2,676			(10,809)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2026	139	154,917	1113.39		5,964		3,603		6,511			(2,361)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2025	1,092	5,656,156	5178.51		320,421		66,754		532,906			(253,667)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2026	2	11,690	5178.51		613		371		804			(243)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2025	82	279,356	3389.29		12,947		2,697		6,969			(10,250)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2025	729	1,331,365	1825.12		28,891		6,019		4,809			(22,872)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2026	60	109,560	1825.12		3,331		2,012		1,753			(1,318)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2026	729	177,625	243.58		5,826		3,520		5,368			(2,306)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2025	61	155,521	2562.81		3,406		710		144			(2,696)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2026	143	367,500	2562.81		11,209		6,772		3,541			(4,437)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2025	1,124	5,871,591	5224.62		299,830		62,465		480,060			(237,366)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2026	47	245,922	5224.62		20,131		12,162		27,629			(7,969)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2025	134	456,501	3396.66		19,050		3,969		8,559			(15,081)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2025	37	68,139	1828.81		1,492		311		216			(1,181)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/20/2024	03/20/2026	932	1,703,677	1828.81		51,962		31,394		25,941			(20,568)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2024	03/21/2025	1,083	5,674,439	5241.53		289,201		60,250		464,716			(228,951)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2024	03/21/2025	970	1,779,235	1834.7		38,467		8,014		4,496			(30,453)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2024	03/20/2026	49	89,320	1834.7		2,744		1,658		1,251			(1,086)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2024	03/21/2025	311	75,736	243.79		1,772		369		1,226			(1,403)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2024	03/21/2025	130	333,926	2570.45		7,346		1,530		245			(5,816)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/21/2024	03/21/2025	17	19,224	1121.74		550		115		417			(435)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/24/2025	1,230	299,280	243.4		7,033		1,465		5,221			(5,568)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/21/2025	209	537,756	2568.3		11,777		2,454		425			(9,323)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/24/2025	651	1,670,922	2568.3		36,760		7,658		1,425			(29,102)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/20/2026	11	28,130	2568.3		858		518		256			(340)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/23/2026	160	410,700	2568.3		12,567		7,593		3,764			(4,975)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/21/2025	2,188	11,453,470	5234.18		508,281		105,892		803,551			(402,389)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/24/2025	773	4,047,385	5234.18		150,232		31,298		234,826			(118,933)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/21/2025	21	70,396	3400.11		3,169		660		1,577			(2,509)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/24/2025	61	206,259	3400.11		8,849		1,843		4,158			(7,005)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/21/2025	1,185	2,168,051	1830.12		47,264		9,847		6,609			(37,417)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/20/2026	16	28,841	1830.12		874		528		431			(346)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/23/2026	40	73,950	1830.12		2,233		1,349		1,111			(884)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/24/2025	675	1,234,432	1830.12		26,911		5,606		3,931			(21,304)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/22/2024	03/24/2026	13	24,422	1830.12		740		447		368			(293)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2024	03/25/2025	261	63,433	243		1,484		309		1,183			(1,175)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2024	03/25/2025	115	295,184	2566.54		6,494		1,353		273			(5,141)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2024	03/25/2026	33	85,138	2566.54		2,605		1,574		798			(1,031)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2024	03/25/2025	151	168,667	1118.11		4,831		1,006		4,072			(3,824)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2024	03/25/2025	969	5,056,100	5218.19		231,906		48,314		369,185			(183,592)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2024	03/25/2025	750	1,368,705	1825.85		29,975		6,245		5,204			(23,730)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/25/2024	03/25/2026	57	104,850	1825.85		3,135		1,894		1,677			(1,241)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2024	03/26/2026	44	112,556	2566.66		3,444		2,081		1,057			(1,363)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2024	03/26/2025	1,088	5,659,002	5203.58		261,637		54,508		424,432			(207,129)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2024	03/26/2025	31	105,862	3394.26		4,830		1,006		2,597			(3,824)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2024	03/26/2025	1,030	1,879,824	1825.87		40,980		8,538		7,233			(32,443)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/26/2024	03/26/2026	505	922,071	1825.87		28,123		16,991		14,765			(11,132)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2025	43	10,562	244.17		247		51		164			(196)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2026	25	6,164	244.17		202		122		179			(80)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2025	79	203,737	2581.65		4,482		934		121			(3,548)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2026	118	303,394	2581.65		9,284		5,609		2,440			(3,675)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2025	799	4,195,491	5248.49		211,177		43,995		335,172			(167,182)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/14/2024	03/13/2026	110	200,514	1819.31		5,955		3,598		3,443			(2,357)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/14/2025	919	222,298	241.76		5,202		1,084		4,864			(4,118)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/14/2025	276	701,165	2545		15,356		3,199		1,000			(12,156)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/17/2025	120	306,268	2545		6,738		1,404		467			(5,334)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/13/2026	45	114,598	2545		3,495		2,112		1,304			(1,384)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/14/2025	10	11,251	1105		322		67		363			(255)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/13/2026	196	216,825	1105		8,367		5,055		10,068			(3,312)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/14/2025	1,958	10,020,122	5117.09		408,544		85,113		686,115			(323,431)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/17/2025	817	4,180,673	5117.09		170,105		35,439		282,722			(134,667)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/17/2025	1	3,845	5117.09		85		18		192			(67)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/14/2025	13	44,311	3376.79		1,954		407		1,071			(1,547)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/14/2025	1,349	2,454,470	1819.49		53,262		11,096		10,318			(42,166)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/13/2026	70	126,585	1819.49		3,861		2,333		2,168			(1,528)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/16/2026	57	103,557	1819.49		3,148		1,902		1,782			(1,246)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/15/2024	03/17/2025	519	944,913	1819.49		20,505		4,272		4,128			(16,233)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2024	03/18/2025	25	63,013	2541.35		1,380		287		110			(1,092)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2024	03/18/2025	42	46,500	1109.54		1,330		277		1,360			(1,053)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2024	03/18/2025	709	3,648,610	5149.42		145,193		30,249		239,272			(114,945)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2024	03/18/2025	1,557	2,833,583	1820.04		61,772		12,869		12,275			(48,903)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/18/2024	03/18/2026	173	314,451	1820.04		9,465		5,718		5,386			(3,747)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2025	987	239,255	242.46		5,599		1,166		4,768			(4,432)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2026	745	180,750	242.46		5,929		3,582		5,956			(2,347)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2025	178	454,585	2550.24		9,955		2,074		614			(7,881)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2026	54	137,821	2550.24		4,204		2,540		1,506			(1,664)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/19/2024	03/19/2025	246	273,709	1113.39		7,828		1,631		7,311			(6,197)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2026	4	20,906	5248.49		2,785		1,682		3,923			(1,102)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2025	1	3,182	5248.49		91		19		186			(72)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2025	170	581,029	3426.96		25,144		5,238		9,034			(19,905)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/28/2025	3,562	18,715,445	5254.35		871,910		181,648		1,364,087			(690,262)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/31/2025	988	5,193,680	5254.35		166,784		34,747		252,575			(132,037)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/28/2025	84	288,526	3434.41		12,963		2,701		4,258			(10,262)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/31/2025	3	9,403	3434.41		450		94		164			(357)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2025	375	690,954	1843.18		15,132		3,152		1,353			(11,979)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/27/2026	99	183,038	1843.18		5,638		3,406		2,298			(2,232)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/28/2025	1,221	298,296	244.21		6,980		1,454		4,620			(5,526)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/28/2025	267	689,628	2585.12		15,172		3,161		374			(12,011)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/31/2025	265	684,512	2585.12		15,059		3,137		402			(11,922)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/27/2026	4	9,846	2585.12		300		181		76			(119)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/28/2025	3	3,774	1122.72		108		23		82			(86)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/28/2025	1,643	3,034,603	1846.9		66,154		13,782		5,155			(52,372)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/27/2026	65	119,499	1846.9		3,561		2,151		1,420			(1,410)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/30/2026	15	28,246	1846.9		847		512		338			(335)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/31/2025	432	797,095	1846.9		17,377		3,620		1,430			(13,757)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/28/2024	03/31/2026	4	6,763	1846.9		204		123		81			(81)				0001
UST 4.00% 02/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/27/2024	03/28/2025	162	15,852	98		173		36		196			(137)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2024	04/15/2025	904	4,577,520	5061.82		220,537		64,323		393,949			(156,214)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2024	04/15/2025	467	839,415	1798.35		18,131		5,288		8,974			(12,843)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2024	04/15/2026	73	130,950	1798.35		3,942		2,546		3,070			(1,396)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2024	04/16/2025	159	38,143	239.22		893		260		1,223			(632)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2024	04/16/2026	217	545,082	2508.09		16,516		10,667		9,312			(5,849)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2024	04/16/2025	750	3,789,140	5051.41		185,757		54,179		332,214			(131,578)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/16/2024	04/16/2025	723	1,297,104	1794.07		28,147		8,210		15,537			(19,938)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2025	434	1,088,823	2510.59		23,845		6,955		6,058			(16,890)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2026	68	169,598	2510.59		5,156		3,330		2,838			(1,826)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2025	58	62,766	1090.16		1,801		525		2,841			(1,276)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2026	137	149,539	1090.16		5,802		3,747		8,399			(2,055)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2025	1,010	5,070,026	5022.21		271,610		79,220		491,166			(192,390)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2026	33	166,709	5022.21		15,862		10,244		24,836			(5,618)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2025	91	304,464	3347.91		12,805		3,735		10,140			(9,070)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2025	1,428	2,562,427	1794.93		55,348		16,143		30,179			(39,205)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/17/2024	04/17/2026	41	72,750	1794.93		2,190		1,414		1,781			(776)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2024	04/17/2025	1,011	241,685	238.99		5,631		1,642		7,960			(3,989)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2024	04/17/2025	327	820,800	2506.63		17,976		5,243		4,956			(12,733)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2024	04/17/2026	31	78,400	2506.63		2,376		1,534		1,359			(841)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2024	04/17/2025	162	176,093	1088.71		5,036		1,469		8,176			(3,567)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2024	04/17/2025	908	4,548,929	5011.12		261,834		76,368		474,431			(185,466)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2024	04/17/2025	503	903,475	1797.65		19,605		5,718		9,933			(13,887)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/18/2024	04/17/2026	138	248,563	1797.65		7,531		4,864		5,890			(2,667)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2025	27	6,475	238.91		151		44		215			(107)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2025	286	718,225	2511.85		15,729		4,588		3,892			(11,141)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/21/2025	102	255,440	2511.85		5,620		1,639		1,430			(3,981)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2026	11	26,646	2511.85		807		521		441			(286)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2026	13	14,550	1083.4		557		360		880			(197)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2025	2,028	10,072,198	4967.23		431,536		125,865		760,361			(305,671)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2026	28	138,600	4967.23		7,249		4,682		9,918			(2,567)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/21/2025	949	4,712,718	4967.23		196,702		57,372		332,807			(139,331)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2025	20	66,679	3364.14		3,087		900		2,290			(2,187)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2024	04/01/2025	837	4,390,992	5243.77		183,559		53,538		282,853			(130,021)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2024	04/01/2025	842	1,548,163	1839.5		33,750		9,844		3,827			(23,906)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2024	04/01/2026	388	713,340	1839.5		21,472		13,867		9,531			(7,605)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2026	811	196,980	243.01		6,461		4,173		6,291			(2,288)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2025	8	21,188	2559.44		464		135		29			(329)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2026	205	525,639	2559.44		16,032		10,354		5,394			(5,678)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2025	723	3,765,845	5205.81		195,043		56,888		314,571			(138,156)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2026	19	96,579	5205.81		13,149		8,492		18,955			(4,657)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2025	38	197,332	5205.81		5,052		1,473		3,473			(3,578)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2025	6	19,556	3412.12		917		268		437			(650)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2025	247	452,695	1833.52		9,823		2,865		1,431			(6,958)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/02/2024	04/02/2026	438	803,751	1833.52		24,514		15,832		11,707			(8,682)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/03/2025	136	33,012	243.4		772		225		595			(547)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/03/2025	37	95,926	2562.75		2,101		613		121			(1,488)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/02/2026	73	186,511	2562.75		5,689		3,674		1,851			(2,015)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/03/2025	17	18,430	1116.52		527		154		475			(373)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/02/2026	129	144,059	1116.52		5,546		3,582		5,879			(1,964)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/03/2025	870	4,532,975	5211.49		235,712		68,749		380,455			(166,963)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/02/2026	53	276,242	5211.49		16,317		10,538		21,681			(5,779)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/03/2025	1	3,648	5211.49		100		29		113			(71)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/03/2025	70	236,988	3408.87		10,120		2,952		4,483			(7,168)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/03/2025	376	689,290	1831.49		14,958		4,363		2,380			(10,595)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/03/2024	04/02/2026	22	40,583	1831.49		1,213		784		608			(430)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2024	04/04/2025	214	548,425	2559.08		12,065		3,519		786			(8,546)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2024	04/02/2026	121	308,700	2559.08		9,415		6,081		3,179			(3,335)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2024	04/04/2025	17	18,750	1106.7		536		156		605			(380)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2024	04/04/2025	941	4,846,019	5147.21		231,259		67,451		389,925			(163,809)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2024	04/04/2025	231	420,684	1822.58		9,171		2,675		2,015			(6,496)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/04/2024	04/02/2026	92	166,877	1822.58		5,056		3,266		2,824			(1,791)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/04/2025	749	182,246	243.17		4,265		1,244		3,411			(3,021)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/04/2025	222	567,557	2557.78		12,430		3,625		844			(8,804)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/04/2025	166	185,509	1114.94		5,306		1,547		4,971			(3,758)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/04/2025	2,394	12,461,115	5204.34		553,097		161,320		880,055			(391,777)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/07/2025	541	2,816,171	5204.34		95,744		27,925		147,559			(67,819)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/04/2025	50	170,504	3402.67		7,876		2,297		4,126			(5,579)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/04/2025	1,423	2,601,550	1827.61		56,454		16,466		10,461			(39,988)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/02/2026	79	144,604	1827.61		4,309		2,783		2,286			(1,526)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2024	04/09/2025	1,331	6,935,355	5209.91		276,428		80,625		431,524			(195,803)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2024	04/09/2025	587	1,074,336	1831.15		23,313		6,800		4,035			(16,513)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2024	04/09/2026	287	525,865	1831.15		15,934		10,291		8,007			(5,643)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2025	1,158	279,941	241.75		6,551		1,911		6,514			(4,640)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2025	114	288,495	2530.68		6,318		1,843		954			(4,475)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2025	91	100,716	1108.45		2,878		840		3,163			(2,039)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2025	999	5,153,731	5160.64		237,152		69,169		381,041			(167,983)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2024	04/01/2025	601	146,272	243.47		3,423		998		2,590			(2,424)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2024	04/01/2025	60	153,384	2571.57		3,359		980		143			(2,379)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2024	04/01/2026	25	64,026	2571.57		1,953		1,261		579			(692)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/01/2024	04/01/2025	329	369,322	1120.99		10,563		3,081		8,471			(7,482)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/06/2026	1	1,391	1827.61		41		27		22			(15)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/05/2024	04/07/2025	443	809,229	1827.61		17,479		5,098		3,364			(12,381)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2024	04/08/2026	155	37,855	243.61		1,238		799		1,160			(438)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2024	04/08/2025	606	3,153,370	5202.39		176,038		51,345		285,822			(124,694)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2024	04/08/2025	232	424,419	1827.8		9,210		2,686		1,772			(6,524)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/08/2024	04/08/2026	17	31,381	1827.8		954		616		499			(338)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2024	04/09/2026	124	30,303	244.24		991		640		885			(351)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2024	04/09/2025	6	14,220	2559.99		311		91		22			(221)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2024	04/09/2026	96	244,585	2559.99		7,460		4,818		2,533			(2,642)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/09/2024	04/09/2026	193	215,726	1115.51		8,308		5,365		8,957			(2,942)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2026	51	260,906	5160.64		20,832		13,454		28,670			(7,378)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2025	116	394,468	3390.75		18,037		5,261		10,193			(12,776)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/11/2025	2,096	10,738,173	5123.41		511,110		149,074		841,782			(362,036)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/10/2026	30	155,567	5123.41		6,363		4,109		8,262			(2,253)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/14/2025	700	3,584,846	5123.41		132,892		38,760		209,767			(94,132)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2025	619	1,116,881	1803.09		25,577		7,460		10,649			(18,117)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/17/2026	15	26,905	1803.09		848		547		597			(300)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/20/2026	112	201,887	1803.09		2,261		1,460		4,493			(801)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/19/2024	04/21/2025	393	709,312	1803.09		16,243		4,738		6,913			(11,506)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2024	04/22/2026	47	11,331	239.55		369		239		472			(131)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2024	04/22/2026	12	30,625	2515.79		928		599		493			(329)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2024	04/22/2025	506	2,534,922	5010.6		132,847		38,747		257,239			(94,100)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2024	04/22/2025	510	922,760	1807.98		20,024		5,840		7,935			(14,184)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/22/2024	04/22/2026	251	454,688	1807.98		13,732		8,868		9,548			(4,863)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2024	04/23/2025	396	95,193	240.49		2,228		650		2,658			(1,578)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2024	04/23/2025	170	428,107	2523.33		9,376		2,735		1,916			(6,641)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2024	04/23/2026	29	73,125	2523.33		2,223		1,436		1,101			(787)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2024	04/23/2025	108	118,007	1096.2		3,370		983		4,817			(2,387)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2024	04/23/2025	678	3,435,639	5070.55		184,667		53,861		343,008			(130,806)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2024	04/23/2025	491	888,855	1809.45		19,288		5,626		7,387			(13,662)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/23/2024	04/23/2026	199	360,839	1809.45		10,861		7,015		7,448			(3,847)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2025	797	191,446	240.19		4,480		1,307		5,547			(3,173)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2026	99	23,857	240.19		778		502		951			(275)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2025	30	76,747	2520.58		1,681		490		367			(1,191)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2026	166	419,657	2520.58		12,716		8,212		6,487			(4,503)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2026	25	27,281	1095.85		1,049		677		1,442			(371)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2025	1,213	6,150,125	5071.63		316,532		92,322		553,951			(224,210)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2026	54	275,246	5071.63		25,120		16,223		38,318			(8,897)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2025	94	317,749	3378.86		13,734		4,006		8,839			(9,728)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2025	169	307,013	1819.83		6,631		1,934		1,704			(4,697)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/10/2024	04/10/2026	772	1,405,552	1819.83		41,885		27,051		24,964			(14,834)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2024	04/11/2025	690	167,152	242.25		3,911		1,141		3,640			(2,771)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2024	04/11/2025	78	197,857	2527.9		4,333		1,264		707			(3,069)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2024	04/11/2025	995	5,173,030	5199.06		265,081		77,315		424,925			(187,766)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2024	04/11/2025	7	23,292	3381.37		1,118		326		720			(792)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2024	04/11/2025	391	709,003	1814.52		15,314		4,467		4,685			(10,848)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/11/2024	04/10/2026	2	3,874	1814.52		116		75		74			(41)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/11/2025	7	23,762	3360.51		1,074		313		778			(761)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/11/2025	1,122	2,023,595	1803.05		43,912		12,808		18,658			(31,104)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/10/2026	183	330,508	1803.05		10,014		6,468		7,275			(3,547)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/13/2026	71	127,768	1803.05		3,859		2,492		2,822			(1,367)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/14/2025	545	982,255	1803.05		21,315		6,217		9,217			(15,098)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/14/2026	3	4,731	1803.05		143		93		105			(51)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/11/2025	900	216,798	240.93		5,051		1,473		5,627			(3,578)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/11/2025	354	894,768	2526.56		19,595		5,715		3,301			(13,880)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/14/2025	21	52,735	2526.56		1,160		338		201			(822)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/12/2024	04/10/2026	68	172,732	2526.56		5,251		3,391		2,473			(1,860)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2024	04/15/2025	80	201,593	2513.9		4,415		1,288		1,028			(3,127)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2024	04/15/2026	5	13,696	2513.9		415		268		222			(147)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/15/2024	04/15/2025	142	155,492	1094.79		4,447		1,297		6,461			(3,150)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2025	809	1,464,698	1809.61		31,930		9,313		12,193			(22,617)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/24/2024	04/24/2026	38	68,788	1809.61		2,084		1,346		1,419			(738)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2024	04/25/2025	223	558,461	2509.31		12,230		3,567		3,395			(8,663)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2024	04/24/2026	6	15,763	2509.31		478		308		269			(169)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2024	04/25/2025	17	18,760	1093.8		536		156		802			(380)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2024	04/25/2025	904	4,565,111	5048.42		249,221		72,689		453,242			(176,531)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2024	04/25/2025	459	828,936	1804.37		17,923		5,228		7,982			(12,696)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/25/2024	04/24/2026	278	501,984	1804.37		15,328		9,899		11,047			(5,429)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/25/2025	1,963	10,009,775	5099.96		457,122		133,327		781,460			(323,795)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/28/2025	742	3,783,243	5099.96		151,390		44,156		250,450			(107,235)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2025	351	1,794,647	5116.17		88,643		25,854		158,401			(62,789)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2025	7	23,523	3374.74		990		289		637			(701)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2025	506	914,299	1806.04		19,932		5,813		8,611			(14,118)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2026	277	500,208	1806.04		15,206		9,821		10,847			(5,386)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2026	6,584	1,587,698	241.16		51,759		33,428		59,273			(18,331)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2025	35	88,870	2520.11		1,946		568		448			(1,379)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2026	1,045	2,633,610	2520.11		79,798		51,536		41,187			(28,262)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/29/2024	04/29/2025	65	71,224	1100.42		2,037		594		2,706			(1,443)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2024	04/30/2025	226	54,072	239.32		1,260		367		1,742			(892)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2024	04/30/2026	102	24,503	239.32		796		514		1,040			(282)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2024	04/30/2026	85	212,660	2504.82		6,444		4,161		3,809			(2,282)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2024	04/30/2026	233	254,536	1091.55		9,749		6,296		14,153			(3,453)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2024	04/30/2025	671	3,377,431	5035.69		145,303		42,380		262,802			(102,923)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2024	04/30/2025	324	582,928	1798.58		12,650		3,689		6,654			(8,960)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/30/2024	04/30/2026	232	417,103	1798.58		12,597		8,135		9,910			(4,461)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/28/2025		227	5099.96		5		1		16			(4)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/25/2025		496	5099.96		5		1		7			(4)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/25/2025	33	109,826	3364.77		5,141		1,500		3,766			(3,642)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/25/2025	1,311	2,361,356	1801.52		51,241		14,945		24,470			(36,296)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/24/2026	385	693,552	1801.52		20,945		13,527		15,803			(7,418)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/28/2025	658	1,185,290	1801.52		25,721		7,502		12,465			(18,219)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/25/2025	1,512	363,774	240.62		8,476		2,472		10,032			(6,004)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/24/2026	694	167,000	240.62		5,428		3,505		6,458			(1,922)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/25/2025	461	1,159,220	2512.49		25,387		7,405		6,612			(17,982)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/28/2025	107	269,881	2512.49		5,937		1,732		1,575			(4,206)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/24/2026	351	880,988	2512.49		26,694		17,240		14,638			(9,454)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/25/2025	141	155,000	1098.74		4,424		1,290		6,049			(3,133)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	04/26/2024	04/24/2026	121	133,060	1098.74		5,107		3,298		6,804			(1,809)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2024	05/01/2025	146	35,007	239.65		816		306		1,089			(510)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2024	05/01/2025	10	25,163	2510.56		551		207		156			(344)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2024	05/01/2026	155	389,550	2510.56		11,803		8,115		6,648			(3,689)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2024	05/01/2025	1,058	5,310,134	5018.39		292,297		109,612		550,737			(182,686)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2024	05/01/2026	68	341,040	5018.39		29,453		20,249		46,465			(9,204)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2024	05/01/2025	98	328,514	3364.03		14,632		5,487		10,994			(9,145)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/01/2024	05/01/2025	289	520,586	1799.76		11,349		4,256		5,800			(7,093)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2024	05/01/2026	6,514	1,568,000	240.71		51,117		35,143		60,509			(15,974)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2024	05/02/2025	158	397,573	2518.48		8,707		3,265		2,122			(5,442)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2024	05/01/2026	1,011	2,546,250	2518.48		77,151		53,042		40,522			(24,110)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2024	05/02/2025	898	4,547,157	5064.2		242,660		90,998		422,327			(151,663)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/02/2024	05/02/2025	165	297,575	1803.89		6,517		2,444		3,007			(4,073)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/02/2025	1,319	318,625	241.61		7,424		2,784		7,876			(4,640)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/02/2025	342	864,436	2527.97		18,931		7,099		3,800			(11,832)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/01/2026	93	235,953	2527.97		7,173		4,931		3,448			(2,242)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/02/2025	2,160	11,077,341	5127.79		445,758		167,159		741,674			(278,599)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/05/2025	638	3,273,222	5127.79		123,078		46,154		199,787			(76,924)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/02/2025	6	21,233	3378.95		988		370		688			(617)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/05/2025		1,324	3378.95		62		23		43			(39)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/02/2025	1,230	2,223,243	1807.2		48,689		18,258		20,647			(30,431)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/01/2026	151	273,736	1807.2		8,431		5,796		5,866			(2,635)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/04/2026	1	1,698	1807.2		52		36		37			(16)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/05/2025	467	843,210	1807.2		18,382		6,893		7,955			(11,489)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/03/2024	05/05/2026	23	40,952	1807.2		1,261		867		882			(394)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2024	05/06/2026	7	1,578	241.92		52		35		56			(16)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2024	05/06/2025	241	611,595	2534.93		13,394		5,023		2,407			(8,371)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2024	05/06/2026	37	93,090	2534.93		2,830		1,946		1,287			(884)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2024	05/06/2026	34	37,830	1105.75		1,458		1,002		1,795			(456)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2024	05/06/2025	377	1,955,440	5180.74		74,207		27,828		120,640			(46,380)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/06/2024	05/06/2025	121	219,692	1810.11		4,789		1,796		1,934			(2,993)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2024	05/07/2025	1,144	276,872	242.09		6,479		2,430		6,504			(4,049)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2024	05/07/2025	91	230,704	2534.28		5,052		1,895		929			(3,158)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2024	05/07/2025	242	268,188	1106.31		7,667		2,875		9,202			(4,792)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2024	05/07/2025	663	3,437,732	5187.7		141,506		53,065		231,076			(88,441)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2024	05/07/2025	457	829,126	1815.56		18,075		6,778		6,355			(11,297)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/07/2024	05/07/2026	25	45,143	1815.56		1,377		947		878			(430)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2025	198	47,916	241.72		1,121		420		1,181			(701)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2025	255	645,209	2533.52		14,130		5,299		2,662			(8,831)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2026	3	6,860	2533.52		209		143		96			(65)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2025	47	51,875	1106.17		1,483		556		1,787			(927)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2025	1,025	5,318,801	5187.67		279,131		104,674		469,764			(174,457)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2026	15	78,392	5187.67		6,288		4,323		8,870			(1,965)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2025	2	11,421	5187.67		349		131		484			(218)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2025	56	188,950	3396.13		8,415		3,156		5,109			(5,259)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2025	406	737,718	1815.02		16,156		6,059		5,772			(10,098)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/08/2024	05/08/2026	966	1,752,580	1815.02		53,278		36,629		34,367			(16,650)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2024	05/09/2025	391	94,721	242.32		2,216		831		2,170			(1,385)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2024	05/09/2025	207	526,792	2541.93		11,537		4,326		1,837			(7,210)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2024	05/09/2025	1,205	6,281,622	5214.08		323,954		121,483		524,694			(202,471)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2024	05/09/2025	38	129,263	3412		5,693		2,135		3,057			(3,558)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2024	05/09/2025	617	1,124,176	1823.22		24,507		9,190		7,070			(15,317)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/09/2024	05/08/2026	129	234,419	1823.22		7,126		4,899		4,141			(2,227)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/09/2025	184	44,659	242.09		1,041		390		1,053			(650)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/08/2026	105	25,476	242.09		831		571		895			(260)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/09/2025	144	364,571	2538.16		7,984		2,994		1,377			(4,990)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/12/2025	26	66,814	2538.16		1,470		551		259			(919)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/08/2026	237	600,669	2538.16		18,260		12,554		8,089			(5,706)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/11/2026	10	25,934	2538.16		788		542		351			(246)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/09/2025	2,134	11,145,867	5222.68		455,927		170,973		721,360			(284,955)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/12/2025	871	4,546,827	5222.68		186,322		69,871		291,018			(116,451)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/09/2025	5	18,308	3418.08		822		308		410			(514)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/12/2025	9	29,737	3418.08		1,291		484		628			(807)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/09/2025	1,034	1,887,909	1826.2		41,345		15,504		10,907			(25,841)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/08/2026	435	793,854	1826.2		24,609		16,919		13,491			(7,690)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/12/2025	536	978,847	1826.2		21,339		8,002		5,779			(13,337)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/10/2024	05/12/2026	15	26,626	1826.2		825		567		455			(258)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2024	05/13/2025	6	15,840	2539.61		347		130		60			(217)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2024	05/13/2025	324	1,692,625	5221.42		87,387		32,770		146,322			(54,617)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2024	05/13/2025	189	344,594	1824.14		7,547		2,830		2,171			(4,717)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/13/2024	05/13/2026	247	451,115	1824.14		13,759		9,459		7,929			(4,300)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2024	05/14/2025	410	99,408	242.65		2,326		872		2,206			(1,454)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2024	05/14/2025	74	188,235	2546.75		4,122		1,546		621			(2,576)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2024	05/14/2026	51	129,850	2546.75		3,947		2,714		1,632			(1,234)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2024	05/14/2025	63	69,856	1113.03		1,998		749		2,122			(1,249)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2024	05/14/2025	583	3,060,589	5246.68		149,477		56,054		241,201			(93,423)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2024	05/14/2025	488	889,819	1823.68		19,366		7,262		5,715			(12,104)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/14/2024	05/14/2026	263	479,068	1823.68		14,778		10,160		8,482			(4,618)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2024	05/15/2025	747	3,964,307	5308.15		192,891		72,334		294,008			(120,557)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2024	05/15/2026	66	349,450	5308.15		19,903		13,683		25,008			(6,220)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2024	05/15/2025	59	202,475	3419.46		8,898		3,337		4,641			(5,561)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2024	05/15/2025	289	528,455	1825.55		11,837		4,439		3,244			(7,398)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/15/2024	05/15/2026	435	794,972	1825.55		24,644		16,943		13,758			(7,701)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2024	05/16/2025	817	4,328,767	5297.1		237,484		89,056		367,489			(148,427)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2024	05/16/2025	653	1,194,156	1828.34		26,271		9,852		6,827			(16,420)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2024	05/15/2026	228	416,373	1828.34		12,824		8,817		6,950			(4,008)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2024	05/16/2025	1,079	262,834	243.66		6,150		2,306		5,133			(3,844)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2024	05/16/2025	398	1,013,975	2549.82		22,206		8,327		3,194			(13,879)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/16/2024	05/15/2026	3	6,494	2549.82		197		136		79			(62)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/16/2025	830	202,255	243.57		4,713		1,767		3,998			(2,945)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/19/2025	2,085	507,836	243.57		11,883		4,456		10,110			(7,427)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/16/2025	873	2,222,806	2547.24		48,679		18,255		7,397			(30,425)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/19/2025	347	882,897	2547.24		19,424		7,284		3,020			(12,140)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/15/2026	189	481,076	2547.24		14,625		10,054		6,028			(4,570)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/19/2026	76	194,099	2547.24		5,920		4,070		2,449			(1,850)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/16/2025	2,172	11,519,062	5303.27		492,036		184,513		740,938			(307,522)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/19/2025	902	4,782,784	5303.27		194,732		73,025		288,566			(121,708)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/16/2025	63	215,718	3430.41		10,066		3,775		5,008			(6,291)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/16/2025	1,633	2,989,928	1830.85		65,778		24,667		15,913			(41,112)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/15/2026	267	488,519	1830.85		15,095		10,378		7,890			(4,717)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/18/2026	2	2,986	1830.85		92		63		48			(29)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/17/2024	05/19/2025	708	1,296,550	1830.85		28,394		10,648		7,054			(17,747)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2024	05/20/2025	593	3,147,322	5308.13		112,827		42,310		164,973			(70,517)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2024	05/20/2025	1	4,576	5308.13		46		17		60			(29)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2024	05/20/2025	387	707,206	1825.34		15,413		5,780		4,514			(9,633)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2024	05/20/2026	62	15,189	243.39		497		341		489			(155)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2024	05/20/2025	51	130,300	2545.63		2,854		1,070		465			(1,783)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/20/2024	05/20/2025	40	44,339	1121.22		1,268		475		1,151			(792)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2024	05/21/2025	265	64,488	243.54		1,509		566		1,295			(943)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2024	05/21/2025	143	364,243	2545.01		7,977		2,991		1,328			(4,986)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2024	05/21/2026	137	347,820	2545.01		10,574		7,269		4,494			(3,304)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2024	05/21/2025	53	59,562	1122.83		1,703		639		1,497			(1,064)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2024	05/21/2025	567	3,018,340	5321.41		136,233		51,087		203,250			(85,146)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2024	05/21/2025	282	513,989	1821.98		10,897		4,086		3,613			(6,810)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/21/2024	05/21/2026	451	821,360	1821.98		23,491		16,150		15,000			(7,341)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2025	237	600,378	2536.77		13,148		4,931		2,604			(8,218)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2026	21	54,451	2536.77		1,655		1,138		759			(517)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2025	28	31,750	1120.61		908		340		839			(567)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2026	41	46,196	1120.61		1,779		1,223		1,855			(556)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2025	1,030	5,466,702	5307.01		296,505		111,190		448,669			(185,316)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2026	95	501,799	5307.01		38,024		26,141		49,393			(11,882)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2025	137	467,429	3410.49		20,338		7,627		11,587			(12,712)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2025	526	957,422	1818.84		21,255		7,971		7,348			(13,284)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/22/2024	05/22/2026	85	154,794	1818.84		4,783		3,288		2,945			(1,495)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2024	05/23/2025	1,502	363,379	242.01		8,503		3,189		8,879			(5,314)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2024	05/23/2025	445	1,124,702	2525.51		24,631		9,237		6,101			(15,394)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2024	05/22/2026	586	1,479,511	2525.51		44,977		30,922		22,806			(14,055)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2024	05/23/2025	34	37,806	1114.98		1,080		405		1,123			(675)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2024	05/23/2025	1,086	5,720,212	5267.84		307,800		115,425		470,834			(192,375)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2024	05/23/2025	436	785,452	1803.55		17,123		6,421		8,798			(10,702)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/23/2024	05/22/2026	989	1,783,325	1803.55		53,856		37,026		40,879			(16,830)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/23/2025	2,771	671,736	242.42		15,651		5,869		15,616			(9,782)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/22/2026	898	217,765	242.42		7,099		4,881		7,539			(2,218)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/23/2025	711	1,800,402	2531.42		39,429		14,786		8,731			(24,643)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/22/2026	92	233,079	2531.42		7,062		4,855		3,410			(2,207)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/26/2026	66	168,236	2531.42		5,114		3,516		2,476			(1,598)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/27/2026	256	647,475	2531.42		19,683		13,532		9,543			(6,151)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/23/2025	3,732	19,796,646	5304.72		863,738		323,902		1,271,161			(539,836)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/27/2025	263	1,397,549	5304.72		42,666		16,000		59,523			(26,666)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/26/2025	5	25,473	5304.72		838		314		1,651			(524)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/23/2025	103	350,466	3387.19		15,035		5,638		10,213			(9,397)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/27/2025	2	6,709	3387.19		280		105		186			(175)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/23/2025	2,224	4,016,844	1805.86		87,567		32,838		42,643			(54,729)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/22/2026	65	117,518	1805.86		3,573		2,456		2,621			(1,116)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/26/2026	11	20,167	1805.86		619		426		452			(193)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/24/2024	05/27/2025	247	445,919	1805.86		9,855		3,696		4,815			(6,159)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2024	05/28/2025	388	2,057,527	5306.04		93,164		34,936		139,292			(58,227)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/28/2024	05/28/2025	343	615,807	1793.48		13,609		5,104		8,771			(8,506)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2025	89	99,599	1114.46		2,849		1,068		3,021			(1,780)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2026	53	59,592	1114.46		2,282		1,569		2,587			(713)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2025	590	3,107,729	5266.95		139,578		52,342		216,208			(87,236)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2026	107	564,246	5266.95		41,967		28,853		53,911			(13,115)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2025	1	5,706	5266.95		177		66		399			(111)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2025	39	130,782	3346.63		5,569		2,088		5,149			(3,480)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2025	274	487,710	1782.88		10,632		3,987		8,632			(6,645)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/29/2024	05/29/2026	156	278,582	1782.88		8,580		5,899		8,134			(2,681)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2024	05/30/2025	195	47,025	241.23		1,100		413		1,273			(688)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2024	05/30/2025	204	515,596	2523.67		11,292		4,234		3,029			(7,057)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2024	05/29/2026	39	98,848	2523.67		3,005		2,066		1,564			(939)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2024	05/30/2025	1,219	6,382,121	5235.48		295,222		110,708		479,140			(184,514)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2024	05/30/2025	123	414,462	3357.12		18,679		7,005		16,491			(11,674)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2024	05/30/2025	487	871,210	1788.2		19,147		7,180		13,918			(11,967)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/30/2024	05/29/2026	337	601,904	1788.2		18,699		12,855		16,573			(5,843)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/30/2025	2,646	639,949	241.89		14,911		5,592		16,054			(9,319)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/30/2025	342	867,390	2534.14		18,996		7,123		4,200			(11,872)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	06/02/2025	88	223,853	2534.14		4,925		1,847		1,107			(3,078)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/29/2026	24	60,104	2534.14		1,827		1,256		867			(571)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	06/01/2026	41	102,991	2534.14		3,131		2,153		1,493			(978)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/30/2025	35	38,750	1115.9		1,104		414		1,144			(690)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/30/2025	2,489	13,135,785	5277.51		649,779		243,667		979,391			(406,112)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	06/02/2025	686	3,620,804	5277.51		126,838		47,564		183,183			(79,274)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/30/2025	61	205,227	3388.27		9,641		3,615		7,029			(6,025)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	06/02/2025	1	2,985	3388.27		124		46		84			(77)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/30/2025	748	1,350,262	1804.52		29,976		11,241		15,222			(18,735)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	05/29/2026	207	374,395	1804.52		11,719		8,057		8,547			(3,662)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	06/01/2026	130	234,155	1804.52		7,329		5,039		5,363			(2,290)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	06/02/2025	411	741,046	1804.52		16,451		6,169		8,454			(10,282)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	05/31/2024	06/02/2026	96	174,017	1804.52		5,447		3,745		3,990			(1,702)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2024	06/03/2026	106	25,611	242.74		837		611		874			(227)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2024	06/03/2025	12	30,240	2536.06		662		304		145			(359)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2024	06/03/2026	36	90,895	2536.06		2,763		2,015		1,299			(748)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2024	06/03/2025	670	3,537,572	5283.4		157,214		72,056		235,837			(85,157)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2024	06/03/2025	302	543,283	1799.88		11,844		5,428		6,890			(6,415)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/03/2024	06/03/2026	43	77,255	1799.88		2,410		1,758		1,872			(653)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2024	06/04/2025	334	1,765,282	5291.34		85,366		39,126		131,917			(46,240)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/04/2024	06/04/2025	264	474,726	1798.7		10,442		4,786		6,196			(5,656)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2024	06/05/2025	22	54,821	2539.33		1,201		550		251			(650)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2024	06/05/2026	158	400,198	2539.33		12,206		8,900		5,573			(3,306)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2024	06/05/2025	986	5,277,278	5354.03		255,392		117,055		368,292			(138,337)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2024	06/05/2026	50	266,358	5354.03		16,555		12,071		20,625			(4,484)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2024	06/05/2025	123	417,417	3380.94		17,851		8,182		13,635			(9,669)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2024	06/05/2025	682	1,227,922	1799.24		26,891		12,325		15,898			(14,566)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/05/2024	06/05/2026	654	1,177,147	1799.24		37,080		27,038		28,787			(10,043)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2024	06/06/2025	1,129	6,045,250	5352.96		292,014		133,840		420,934			(158,174)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2024	06/06/2025	120	216,749	1798.92		4,790		2,195		2,835			(2,595)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2024	06/05/2026	20	36,373	1798.92		1,153		841		893			(312)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2024	06/06/2025	552	134,799	243.99		3,154		1,446		2,650			(1,709)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2024	06/06/2025	376	953,739	2537.02		20,887		9,573		4,595			(11,314)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/06/2024	06/05/2026	4	9,433	2537.02		288		210		134			(78)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/06/2025	271	65,546	242.19		1,527		700		1,606			(827)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/09/2025	366	88,600	242.19		2,073		950		2,182			(1,123)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/06/2025	732	1,848,231	2523.95		40,476		18,552		11,272			(21,925)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/09/2025	98	248,400	2523.95		5,465		2,505		1,542			(2,960)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/05/2026	61	154,589	2523.95		4,700		3,427		2,463			(1,273)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/06/2025	51	57,441	1124.77		1,641		752		1,438			(889)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/06/2025	2,358	12,608,792	5346.99		566,680		259,729		814,283			(306,952)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/09/2025	1,027	5,490,612	5346.99		241,526		110,700		344,069			(130,827)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/06/2025	23	77,735	3378.28		3,507		1,607		2,780			(1,900)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/06/2025	1,136	2,041,150	1797.29		45,109		20,675		27,635			(24,434)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/05/2026	72	129,382	1797.29		4,088		2,981		3,236			(1,107)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/08/2026	214	384,324	1797.29		12,106		8,827		9,639			(3,279)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/07/2024	06/09/2025	140	251,881	1797.29		5,567		2,551		3,444			(3,015)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2024	06/10/2025	560	3,000,919	5360.79		118,560		54,340		167,910			(64,220)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2024	06/10/2025	353	634,572	1795.97		14,187		6,502		8,945			(7,685)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2024	06/10/2026	133	238,499	1795.97		7,453		5,435		6,084			(2,019)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2024	06/10/2026	2,404	582,101	242.09		19,035		13,879		20,894			(5,155)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2024	06/10/2025	54	136,581	2523		2,991		1,371		867			(1,620)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/10/2024	06/10/2026	609	1,537,572	2523		46,742		34,083		24,868			(12,659)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2024	06/11/2025	380	2,044,931	5375.32		99,509		45,608		141,769			(53,901)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2024	06/11/2025	328	588,326	1792.73		13,061		5,986		8,883			(7,075)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2024	06/11/2026	26	46,041	1792.73		1,455		1,061		1,219			(394)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2024	06/11/2025	669	162,292	242.52		3,798		1,741		3,860			(2,057)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/11/2024	06/11/2025	260	293,699	1128.45		8,400		3,850		6,886			(4,550)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2024	06/12/2025	700	3,794,364	5421.03		206,293		94,551		285,452			(111,742)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2024	06/12/2026	15	81,949	5421.03		10,582		7,716		13,666			(2,866)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2024	06/12/2025	638	1,145,196	1795.09		25,538		11,705		16,537			(13,833)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2024	06/12/2026	306	550,005	1795.09		16,665		12,152		14,196			(4,513)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2024	06/12/2025	45	115,063	2537.77		2,520		1,155		569			(1,365)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2024	06/12/2026	154	389,550	2537.77		11,881		8,663		5,558			(3,218)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2024	06/13/2025	939	229,050	243.88		5,360		2,457		4,637			(2,903)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2024	06/13/2025	70	177,684	2537.66		3,891		1,784		886			(2,108)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2024	06/13/2025	1,019	5,537,368	5433.74		286,873		131,483		393,357			(155,390)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2024	06/12/2026	6	30,101	5433.74		1,589		1,159		1,889			(430)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2024	06/13/2025	21	69,253	3375.1		2,993		1,372		2,481			(1,621)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2024	06/13/2025	195	349,066	1793.96		7,749		3,552		5,172			(4,198)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/13/2024	06/12/2026	174	311,827	1793.96		9,760		7,117		8,151			(2,643)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/13/2025	1,221	297,994	244.01		6,973		3,196		5,936			(3,777)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/16/2025	214	52,153	244.01		1,226		562		1,046			(664)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/12/2026	265	64,706	244.01		2,122		1,548		2,025			(575)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/13/2025	263	665,969	2530.43		14,585		6,685		3,779			(7,900)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/16/2025	195	494,270	2530.43		10,874		4,984		2,855			(5,890)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/12/2026	68	171,771	2530.43		5,239		3,820		2,613			(1,419)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/15/2026	172	435,315	2530.43		13,321		9,713		6,650			(3,608)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/12/2026	15	16,732	1136.73		646		471		559			(175)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/13/2025	1,549	8,412,987	5431.6		396,619		181,784		541,148			(214,835)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/12/2026	46	251,247	5431.6		22,860		16,669		28,314			(6,191)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/16/2025	1,193	6,478,505	5431.6		285,946		131,059		389,363			(154,888)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/13/2025	34	112,997	3364.85		4,412		2,022		3,820			(2,390)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/16/2025	9	29,388	3364.85		1,240		568		1,100			(672)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/13/2025	1,444	2,581,714	1788.24		57,314		26,269		42,815			(31,045)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/12/2026	53	95,380	1788.24		3,014		2,198		2,657			(816)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/15/2026	520	929,958	1788.24		29,387		21,428		25,972			(7,959)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/14/2024	06/16/2025	433	774,117	1788.24		17,185		7,877		12,938			(9,309)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2024	06/17/2026	115	290,973	2531.76		8,875		6,471		4,407			(2,404)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2024	06/17/2025	381	2,087,782	5473.23		95,069		43,573		121,957			(51,496)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2024	06/17/2025	479	860,017	1795.56		19,092		8,751		12,488			(10,342)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/17/2024	06/17/2026	9	16,076	1795.56		508		370		415			(138)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2024	06/18/2025	47	54,226	1145.05		1,553		712		900			(841)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2024	06/18/2025	1,250	6,859,559	5487.03		303,494		139,101		383,446			(164,393)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2024	06/18/2025	20	68,596	3383.9		3,128		1,434		2,546			(1,694)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2024	06/18/2025	423	759,698	1797.28		16,749		7,677		10,687			(9,072)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/18/2024	06/18/2026	18	32,273	1797.28		1,010		737		817			(274)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2024	06/20/2025	540	1,367,630	2533.83		29,951		13,728		7,623			(16,224)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2024	06/20/2025	437	2,391,984	5473.17		142,929		65,509		183,637			(77,420)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2024	06/20/2025	1	4,284	5473.17		138		63		277			(74)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2024	06/20/2025	8	28,026	3390.02		1,281		587		999			(694)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2024	06/20/2025	420	755,893	1799.99		16,856		7,726		10,126			(9,131)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/20/2025	1,914	466,530	243.76		10,917		5,004		9,729			(5,913)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/18/2026	1,264	308,180	243.76		10,077		7,348		9,867			(2,729)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/20/2025	960	2,431,520	2533.51		53,250		24,406		13,628			(28,844)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/23/2025	77	196,071	2533.51		4,314		1,977		1,118			(2,337)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/18/2026	697	1,765,637	2533.51		53,852		39,267		26,375			(14,585)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/22/2026	257	650,038	2533.51		19,891		14,504		9,765			(5,387)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/23/2026	50	127,818	2533.51		3,911		2,852		1,923			(1,059)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/20/2025	51	57,682	1140.57		1,649		756		1,066			(893)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/20/2025	2,043	11,164,544	5464.62		482,632		221,206		629,708			(261,426)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/18/2026	13	73,540	5464.62		9,798		7,145		11,792			(2,654)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/23/2025	562	3,073,624	5464.62		138,900		63,663		182,716			(75,238)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/20/2025	31	105,529	3392.14		4,816		2,207		3,718			(2,608)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/23/2025	4	12,575	3392.14		533		244		399			(289)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/20/2025	1,406	2,532,385	1800.84		56,725		25,999		33,337			(30,726)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/18/2026	475	855,525	1800.84		27,120		19,775		20,804			(7,345)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/22/2026	110	197,774	1800.84		6,250		4,557		4,828			(1,693)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/23/2025	311	560,030	1800.84		12,545		5,750		7,444			(6,795)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2024	06/23/2026	90	161,674	1800.84		5,125		3,737		3,951			(1,388)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2024	06/24/2025	156	395,244	2539.46		8,695		3,985		2,046			(4,710)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2024	06/24/2026	229	581,558	2539.46		17,738		12,934		8,321			(4,804)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2024	06/24/2025	582	3,170,737	5447.87		125,646		57,588		163,399			(68,058)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2024	06/24/2026	10	51,803	5447.87		2,781		2,028		3,229			(753)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2024	06/24/2025	23	76,703	3404.28		3,490		1,600		2,511			(1,890)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/24/2024	06/24/2025	237	428,182	1806.47		9,490		4,349		5,080			(5,140)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2025	117	28,448	243.92		666		305		588			(361)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2025	4	9,419	2532.63		207		95		55			(112)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2025	18	20,475	1141.13		586		268		379			(317)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2025	591	3,230,046	5469.3		132,506		60,732		169,041			(71,774)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2026	56	305,019	5469.3		16,508		12,037		18,882			(4,471)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2025	17	55,788	3381.03		2,444		1,120		2,035			(1,324)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2025	1,176	2,109,194	1793.86		47,035		21,558		32,403			(25,477)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/25/2024	06/25/2026	213	382,826	1793.86		11,714		8,542		10,136			(3,173)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2024	06/26/2025	8	1,973	242.99		46		21		46			(25)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2024	06/26/2026	6	1,347	242.99		44		32		46			(12)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2024	06/26/2025	3	6,795	2524.27		149		68		46			(81)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2024	06/26/2026	133	152,239	1142.37		5,861		4,274		4,795			(1,587)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2024	06/26/2025	683	3,742,907	5477.9		212,786		97,527		273,764			(115,259)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2024	06/26/2026	42	230,396	5477.9		12,430		9,063		14,220			(3,366)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/26/2024	06/26/2025	439	786,638	1791.23		17,621		8,076		12,744			(9,545)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2024	06/27/2025	321	809,713	2524.55		17,814		8,165		5,481			(9,649)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2024	06/26/2026	216	546,212	2524.55		16,659		12,148		8,904			(4,512)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2024	06/27/2025	98	111,636	1143.56		3,193		1,463		1,973			(1,729)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2024	06/27/2025	642	3,519,953	5482.87		157,599		72,233		200,328			(85,366)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2024	06/27/2025	31	103,293	3375.63		4,496		2,061		3,879			(2,435)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2024	06/27/2025	475	851,083	1790.45		18,979		8,699		14,029			(10,280)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2024	06/26/2026	361	645,952	1790.45		20,218		14,743		17,774			(5,476)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/27/2025	1,681	407,887	242.67		9,545		4,375		9,801			(5,170)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/26/2026	245	59,407	242.67		1,949		1,421		2,068			(528)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/29/2026	2,409	584,506	242.67		19,172		13,979		20,389			(5,192)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/27/2025	1,140	2,878,909	2525.3		63,048		28,897		19,250			(34,151)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/30/2025	38	94,898	2525.3		2,088		957		644			(1,131)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/26/2026	106	267,542	2525.3		8,160		5,950		4,334			(2,210)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/29/2026	1,167	2,947,406	2525.3		90,191		65,764		47,930			(24,427)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/27/2025	2,392	13,062,059	5460.48		554,018		253,925		726,074			(300,093)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/26/2026	17	94,051	5460.48		10,528		7,676		12,758			(2,851)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/30/2025	695	3,795,580	5460.48		175,159		80,281		231,144			(94,878)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/29/2026	22	121,381	5460.48		5,063		3,692		5,807			(1,371)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/27/2025	77	260,451	3373.78		11,620		5,326		10,373			(6,294)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/27/2025	1,282	2,293,970	1789.2		51,156		23,446		38,711			(27,709)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/26/2026	416	743,807	1789.2		23,504		17,139		20,747			(6,366)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/29/2026	394	704,628	1789.2		22,266		16,236		19,704			(6,030)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/30/2025	516	923,450	1789.2		20,593		9,438		15,699			(11,155)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/28/2024	06/30/2026	11	20,234	1789.2		639		466		566			(173)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2024	07/01/2025	51	127,167	2509.66		2,785		1,509		1,109			(1,276)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2024	07/01/2026	55	136,879	2509.66		4,175		3,218		2,540			(957)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2024	07/01/2025	487	2,666,109	5475.09		100,048		54,193		127,650			(45,855)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2024	07/01/2025	1,004	1,787,814	1779.9		39,511		21,402		35,994			(18,109)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/01/2024	07/01/2026	971	1,728,211	1779.9		53,920		41,563		53,458			(12,357)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2024	07/02/2026	137	157,007	1147.42		6,070		4,679		4,663			(1,391)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2024	07/02/2025	795	4,378,272	5509.01		182,810		99,022		227,467			(83,788)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2024	07/02/2026	1	4,950	5509.01		268		206		302			(61)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2024	07/02/2025	99	332,690	3363.72		13,795		7,473		13,005			(6,323)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2024	07/02/2025	283	503,672	1782.77		11,232		6,084		9,663			(5,148)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/02/2024	07/02/2026	111	198,708	1782.77		6,299		4,856		5,968			(1,444)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/03/2025	705	171,843	243.77		4,021		2,178		3,674			(1,843)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/03/2025	214	539,016	2519.37		11,858		6,423		4,080			(5,435)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/02/2026	137	344,017	2519.37		10,493		8,088		5,901			(2,405)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/03/2025	7	7,881	1151.6		226		122		118			(103)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/03/2025	884	4,897,222	5537.02		275,233		149,085		342,494			(126,149)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/03/2025	31	105,051	3363.43		4,969		2,691		4,831			(2,277)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/03/2025	119	211,567	1782.35		4,739		2,567		4,098			(2,172)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/03/2024	07/02/2026	89	158,367	1782.35		5,020		3,870		4,777			(1,150)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/03/2025	590	144,375	244.77		3,378		1,830		2,735			(1,548)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/03/2025	192	482,531	2516.57		10,567		5,724		3,816			(4,843)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/07/2025	249	626,183	2516.57		13,776		7,462		5,039			(6,314)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/02/2026	302	760,453	2516.57		23,194		17,879		13,349			(5,315)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/06/2026	4	11,190	2516.57		342		264		197			(78)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/03/2025	2,327	12,953,791	5567.19		664,144		359,745		812,354			(304,399)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/02/2026	52	290,865	5567.19		27,676		21,334		30,982			(6,343)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/07/2025	1,062	5,914,055	5567.19		256,313		138,836		313,226			(117,477)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/03/2025	118	395,688	3365.58		16,839		9,121		16,206			(7,718)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/07/2025	16	52,475	3365.58		2,272		1,231		2,193			(1,041)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/03/2025	763	1,360,592	1782.95		30,477		16,509		26,076			(13,969)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/02/2026	16	28,644	1782.95		911		702		859			(209)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/06/2026	98	173,911	1782.95		5,530		4,263		5,229			(1,267)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/05/2024	07/07/2025	773	1,378,103	1782.95		30,869		16,721		26,633			(14,149)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2024	07/08/2026	268	65,623	244.54		2,159		1,664		2,014			(495)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2024	07/08/2025	559	3,117,064	5572.85		108,212		58,615		127,979			(49,597)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2024	07/08/2025	7	21,938	3366.98		781		423		703			(358)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/08/2024	07/08/2025	601	1,070,756	1782.88		23,878		12,934		20,762			(10,944)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2024	07/09/2025	34	84,477	2513.57		1,858		1,007		718			(852)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2024	07/09/2026	69	173,783	2513.57		5,318		4,099		3,152			(1,219)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2024	07/09/2025	490	2,735,356	5576.98		112,986		61,201		132,005			(51,785)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2024	07/09/2025	7	24,711	3359.44		1,030		558		1,028			(472)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2024	07/09/2025	337	599,425	1778.61		13,847		7,500		12,531			(6,346)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/09/2024	07/09/2026	24	43,002	1778.61		1,385		1,067		1,356			(317)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2024	07/10/2025	118	28,986	244.92		678		367		547			(311)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2024	07/10/2025	100	251,385	2520.1		5,530		2,996		1,941			(2,535)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2024	07/10/2026	93	234,663	2520.1		7,181		5,535		4,040			(1,646)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2024	07/10/2025	382	2,151,572	5633.91		113,469		61,462		125,444			(52,006)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2024	07/10/2025	340	607,245	1788.47		13,420		7,269		10,712			(6,151)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/10/2024	07/10/2026	133	237,731	1788.47		7,298		5,626		6,761			(1,673)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2024	07/11/2025	160	402,053	2517.34		8,845		4,791		3,252			(4,054)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2024	07/10/2026	318	800,371	2517.34		24,571		18,940		14,095			(5,631)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2024	07/11/2025	1,074	5,999,142	5584.54		275,478		149,217		334,744			(126,261)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2024	07/10/2026	35	198,000	5584.54		17,157		13,225		19,505			(3,932)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2024	07/11/2025	33	111,859	3402.62		4,854		2,629		3,748			(2,225)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2024	07/11/2025	413	743,098	1800.93		16,571		8,976		10,411			(7,595)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/11/2024	07/10/2026	81	145,487	1800.93		4,612		3,555		3,609			(1,057)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/11/2025	908	223,773	246.49		5,236		2,836		3,474			(2,400)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/10/2026	199	49,088	246.49		1,615		1,245		1,305			(370)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/11/2025	445	1,121,706	2520.76		24,678		13,367		8,611			(11,311)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/14/2025	56	142,101	2520.76		3,126		1,693		1,105			(1,433)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/10/2026	1	1,697	2520.76		52		40		29			(12)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/13/2026	74	185,530	2520.76		5,696		4,390		3,188			(1,305)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/14/2026	188	472,869	2520.76		14,517		11,190		8,136			(3,327)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/11/2025	130	151,192	1165.22		4,324		2,342		1,700			(1,982)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/11/2025	1,151	6,463,753	5615.35		279,973		151,652		325,055			(128,321)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/14/2025	586	3,290,988	5615.35		139,465		75,544		164,789			(63,922)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/11/2025	4	14,677	3416.18		630		341		444			(289)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/11/2025	1,028	1,858,258	1807.83		41,253		22,346		22,706			(18,908)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/10/2026	1	2,107	1807.83		64		50		48			(15)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/14/2025	374	676,955	1807.83		15,028		8,140		8,352			(6,888)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/12/2024	07/14/2026	92	166,438	1807.83		5,093		3,926		3,833			(1,167)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2024	07/15/2025	93	234,481	2521.17		5,159		2,794		1,820			(2,364)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2024	07/15/2026	40	99,793	2521.17		3,064		2,362		1,713			(702)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2024	07/15/2025	681	3,835,523	5631.22		182,433		98,818		201,060			(83,615)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2024	07/15/2026	6	31,322	5631.22		3,998		3,082		4,322			(916)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2024	07/15/2025	80	274,704	3415.09		11,290		6,116		8,032			(5,175)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2024	07/15/2025	558	1,008,411	1806.44		22,488		12,181		12,832			(10,307)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/15/2024	07/15/2026	174	314,776	1806.44		10,073		7,764		7,373			(2,308)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2024	07/16/2025	19	47,390	2528.23		1,043		565		331			(478)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2024	07/16/2026	98	246,553	2528.23		7,569		5,835		3,998			(1,735)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2024	07/16/2025	628	736,089	1172.48		21,126		11,443		7,084			(9,683)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2024	07/16/2026	74	87,288	1172.48		3,394		2,616		1,890			(778)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2024	07/16/2025	492	2,788,743	5667.2		108,198		58,607		116,753			(49,591)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2024	07/16/2025	345	627,828	1820.45		14,063		7,618		6,000			(6,446)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/16/2024	07/16/2026	196	357,592	1820.45		11,014		8,490		7,124			(2,524)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2025	533	131,282	246.47		3,085		1,671		2,076			(1,414)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2026	537	132,472	246.47		4,372		3,370		3,548			(1,002)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2025	20	51,500	2515.98		1,133		614		436			(519)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2025	3	3,875	1159.38		111		60		51			(51)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2025	421	2,352,065	5588.27		107,428		58,190		123,924			(49,238)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2026	12	67,206	5588.27		3,555		2,740		3,976			(815)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2025	25	87,376	3456.06		3,916		2,121		2,135			(1,795)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/17/2024	07/17/2025	272	497,709	1827.55		10,950		5,931		4,087			(5,019)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2024	07/18/2025	171	41,877	245.6		984		533		741			(451)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2024	07/18/2025	165	414,841	2508.47		9,127		4,944		3,934			(4,183)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2024	07/17/2026	246	616,893	2508.47		18,939		14,599		11,765			(4,340)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2024	07/18/2025	1,202	6,666,540	5544.59		343,051		185,820		423,871			(157,232)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2024	07/18/2025	13	43,599	3444.03		2,006		1,086		1,247			(919)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2024	07/18/2025	126	228,592	1820.91		5,098		2,761		2,180			(2,336)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/18/2024	07/17/2026	141	256,078	1820.91		8,195		6,317		5,080			(1,878)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/18/2025	890	217,848	244.72		5,098		2,761		4,288			(2,336)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/18/2025	654	1,634,728	2499.41		35,964		19,481		17,629			(16,484)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/21/2025	10	24,492	2499.41		541		293		267			(248)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/17/2026	295	737,100	2499.41		22,629		17,443		15,103			(5,186)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/21/2026	75	186,977	2499.41		5,740		4,425		3,847			(1,315)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/18/2025	132	151,724	1146.98		4,348		2,355		2,647			(1,993)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/18/2025	1,654	9,106,356	5505		397,010		215,047		501,195			(181,963)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/21/2025	485	2,672,385	5505		108,287		58,656		136,817			(49,632)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/17/2026	19	103,724	5505		7,870		6,066		9,098			(1,803)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/18/2025	42	144,626	3432.55		6,109		3,309		3,812			(2,800)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/18/2025	978	1,773,916	1814.56		39,558		21,427		19,338			(18,131)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/21/2025	462	838,630	1814.56		18,701		10,130		9,238			(8,571)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/19/2024	07/21/2026	50	90,823	1814.56		2,952		2,275		1,950			(676)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2024	07/22/2026	1,130	276,857	245.03		9,136		7,043		8,287			(2,094)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2024	07/22/2026	332	832,262	2506.75		25,550		19,695		16,178			(5,855)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2024	07/22/2026	46	52,913	1154.03		2,048		1,578		1,471			(469)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2024	07/22/2025	325	1,809,673	5564.41		71,715		38,846		85,075			(32,869)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2024	07/22/2025	528	960,096	1816.76		21,314		11,545		10,143			(9,769)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/22/2024	07/22/2026	207	376,486	1816.76		12,273		9,461		7,886			(2,813)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2025	1,152	282,150	244.94		6,631		3,592		5,466			(3,039)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2025	167	419,577	2508.3		9,231		5,000		4,060			(4,231)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2026	228	573,115	2508.3		17,595		13,563		11,017			(4,032)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2025	101	116,962	1152.71		3,357		1,818		1,831			(1,539)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2026	427	492,221	1152.71		19,098		14,722		13,927			(4,377)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2025	531	2,951,096	5555.74		146,929		79,587		175,691			(67,342)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2025	1	7,027	5555.74		237		128		413			(109)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2025	23	77,599	3435.52		2,724		1,475		1,559			(1,248)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2025	402	728,832	1815.03		16,326		8,843		8,007			(7,483)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/23/2024	07/23/2026	60	109,125	1815.03		3,557		2,742		2,335			(815)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	07/24/2026	531	129,422	243.78		4,271		3,292		4,245			(979)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	07/24/2025	534	1,331,186	2491.54		29,286		15,863		16,282			(13,423)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	07/24/2026	53	131,435	2491.54		4,035		3,110		2,882			(925)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	07/24/2025	658	3,571,315	5427.13		180,125		97,567		244,336			(82,557)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	07/24/2025	25	84,150	3429.69		3,586		1,942		2,455			(1,643)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	07/24/2025	317	574,404	1811.68		12,867		6,969		6,775			(5,897)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2024	07/25/2025	420	102,440	243.65		2,407		1,304		2,312			(1,103)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2024	07/25/2025	838	2,085,013	2487.35		45,870		24,846		27,032			(21,024)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2024	07/24/2026	121	301,178	2487.35		9,246		7,127		6,820			(2,119)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2024	07/25/2025	909	4,906,657	5399.22		213,220		115,494		290,083			(97,726)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2024	07/25/2025	25	87,431	3438.66		3,802		2,059		2,468			(1,743)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2024	07/25/2025	286	519,545	1816.14		11,638		6,304		5,618			(5,334)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/25/2024	07/24/2026	36	65,042	1816.14		2,107		1,624		1,375			(483)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/25/2025	1,862	455,871	244.85		10,667		5,778		8,963			(4,889)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/24/2026	500	122,547	244.85		4,044		3,117		3,722			(927)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/25/2025	358	895,306	2499.33		19,697		10,669		9,886			(9,028)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/28/2025	122	304,489	2499.33		6,729		3,645		3,394			(3,084)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/24/2026	467	1,166,434	2499.33		35,810		27,603		24,085			(8,206)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/25/2025	27	30,999	1138.04		890		482		662			(408)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/25/2025	2,341	12,780,733	5459.1		577,299		312,703		763,058			(264,595)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/28/2025	495	2,702,201	5459.1		82,096		44,469		104,540			(37,627)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/24/2026	1	4,950	5459.1		261		201		305			(60)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/27/2026	27	145,532	5459.1		14,044		10,825		17,202			(3,218)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/25/2025	12	40,688	3457.98		1,832		993		1,057			(840)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/25/2025	744	1,359,450	1826.07		30,316		16,421		11,927			(13,895)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/28/2025	426	777,179	1826.07		17,253		9,346		6,901			(7,908)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/24/2026	366	667,756	1826.07		21,502		16,574		12,554			(4,927)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/26/2024	07/28/2026	17	31,945	1826.07		1,029		793		603			(236)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2024	07/29/2025	59	148,456	2501.16		3,266		1,769		1,619			(1,497)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2024	07/29/2026	349	873,676	2501.16		26,909		20,743		17,874			(6,167)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2024	07/29/2025	11	12,314	1138.11		354		191		265			(162)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2024	07/29/2025	444	2,424,738	5463.54		89,853		48,671		116,855			(41,183)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2024	07/29/2025	75	258,993	3460.39		11,338		6,141		6,267			(5,196)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2024	07/29/2025	703	1,284,094	1826.51		28,764		15,580		11,340			(13,183)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/29/2024	07/29/2026	226	412,281	1826.51		13,358		10,297		7,756			(3,061)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2024	07/30/2025	39	43,874	1135.42		1,260		682		998			(577)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2024	07/30/2026	79	89,909	1135.42		3,499		2,697		3,169			(802)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2024	07/30/2025	598	3,248,578	5436.44		126,906		68,741		169,475			(58,165)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2024	07/30/2026	2	13,311	5436.44		1,761		1,357		2,262			(404)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2024	07/30/2025	405	740,449	1829.87		16,290		8,824		6,106			(7,466)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/30/2024	07/30/2026	80	145,500	1829.87		4,540		3,499		2,632			(1,040)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2025	579	142,924	246.83		3,359		1,819		2,239			(1,539)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2026	129	31,849	246.83		1,054		813		840			(242)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2025	86	215,992	2513.98		4,752		2,574		1,984			(2,178)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2026	13	32,463	2513.98		1,000		771		602			(229)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2025	571	3,153,863	5522.3		155,466		84,211		196,627			(71,255)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2025	23	81,410	3468.07		3,361		1,820		1,826			(1,540)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2025	586	1,072,450	1830.01		23,916		12,954		8,853			(10,961)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	07/31/2024	07/31/2026	574	1,049,803	1830.01		34,119		26,300		18,980			(7,819)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2024	08/01/2025	260	64,202	246.52		1,509		943		1,048			(566)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2024	08/01/2025	225	566,253	2517.24		12,514		7,821		4,982			(4,693)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2024	07/31/2026	139	349,440	2517.24		10,798		8,773		6,310			(2,025)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2024	08/01/2025	696	3,788,202	5446.68		211,858		132,411		286,859			(79,447)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2024	08/01/2025	886	1,622,080	1831.12		36,172		22,608		13,126			(13,565)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/01/2024	07/31/2026	342	625,407	1831.12		20,201		16,413		11,156			(3,788)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/01/2025	987	244,245	247.49		5,764		3,603		3,526			(2,162)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	07/31/2026	766	189,541	247.49		6,312		5,128		4,756			(1,183)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/01/2025	166	418,416	2521.01		9,247		5,779		3,487			(3,468)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/04/2025	42	104,663	2521.01		2,324		1,452		882			(871)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	07/31/2026	138	348,255	2521.01		10,796		8,772		6,101			(2,024)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/04/2026	106	266,022	2521.01		8,273		6,722		4,682			(1,551)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/01/2025	61	69,241	1126.54		1,996		1,247		1,869			(748)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	07/31/2026	163	183,323	1126.54		7,197		5,848		7,182			(1,349)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/01/2025	2,474	13,229,600	5346.56		549,287		343,304		785,211			(205,983)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/04/2025	1,187	6,345,563	5346.56		201,817		126,136		279,151			(75,681)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	07/31/2026	4	23,761	5346.56		1,204		978		1,512			(226)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/01/2025	34	117,456	3464.9		3,979		2,487		2,185			(1,492)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/01/2025	1,574	2,876,900	1827.77		64,926		40,579		25,027			(24,347)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/04/2025	431	788,418	1827.77		17,864		11,165		6,941			(6,699)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	07/31/2026	480	876,691	1827.77		28,310		23,002		16,284			(5,308)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/03/2026	407	744,188	1827.77		24,083		19,567		13,872			(4,516)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/02/2024	08/04/2026	178	325,458	1827.77		10,540		8,563		6,074			(1,976)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2024	08/05/2025	48	119,668	2504.9		2,657		1,660		1,268			(996)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2024	08/05/2026	102	256,548	2504.9		7,979		6,483		5,134			(1,496)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2024	08/05/2025	458	2,373,677	5186.33		94,956		59,348		145,112			(35,609)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2024	08/05/2026	9	47,887	5186.33		6,471		5,258		10,261			(1,213)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2024	08/05/2025	161	291,165	1810.37		6,872		4,295		3,657			(2,577)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/05/2024	08/05/2026	237	428,587	1810.37		14,101		11,457		9,802			(2,644)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2025	29	7,141	245.41		169		105		135			(63)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2025	102	256,003	2502.99		5,658		3,536		2,792			(2,122)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2026	138	344,998	2502.99		10,729		8,718		7,015			(2,012)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2025	131	145,807	1116.22		4,199		2,625		4,759			(1,575)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2026	137	153,021	1116.22		5,998		4,874		6,771			(1,125)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2025	888	4,655,750	5240.03		216,943		135,589		341,779			(81,354)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2025	157	541,217	3443.83		18,020		11,262		11,621			(6,757)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2025	609	1,105,449	1815.55		24,884		15,552		12,589			(9,331)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/06/2024	08/06/2026	703	1,276,583	1815.55		41,055		33,357		27,551			(7,698)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2024	08/07/2026	55	136,787	2493.07		4,240		3,445		3,004			(795)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2024	08/07/2025	351	1,824,508	5199.5		104,156		65,098		173,068			(39,059)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2024	08/07/2025	59	106,314	1810.7		2,371		1,482		1,335			(889)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/07/2024	08/07/2026	241	436,500	1810.7		14,404		11,704		9,965			(2,701)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/08/2025	134	33,007	245.76		779		487		600			(292)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/07/2026	364	89,397	245.76		2,977		2,419		2,568			(558)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/08/2025	88	219,803	2501.69		4,858		3,036		2,454			(1,822)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/07/2026	482	1,206,000	2501.69		37,386		30,376		24,793			(7,010)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/08/2025	640	3,405,810	5319.31		204,442		127,776		297,329			(76,666)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/08/2025	66	226,950	3449.76		8,169		5,106		5,242			(3,063)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/08/2025	210	382,197	1818.13		8,791		5,494		4,162			(3,296)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/08/2024	08/07/2026	87	158,692	1818.13		5,396		4,384		3,328			(1,012)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/08/2025	1,405	346,270	246.39		8,137		5,086		5,839			(3,052)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/11/2025	605	149,179	246.39		3,521		2,200		2,533			(1,320)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/08/2025	342	856,959	2508.78		18,939		11,837		8,695			(7,102)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/11/2025	43	108,075	2508.78		2,399		1,500		1,107			(900)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/07/2026	77	193,183	2508.78		5,989		4,866		3,759			(1,123)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/11/2026	58	144,823	2508.78		4,490		3,648		2,829			(842)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/08/2025	1,871	9,999,943	5344.16		420,805		263,003		582,727			(157,802)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/11/2025	795	4,250,981	5344.16		169,263		105,789		229,549			(63,473)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/07/2026	70	371,927	5344.16		34,810		28,283		45,779			(6,527)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/10/2026	7	37,126	5344.16		1,945		1,581		2,359			(365)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/08/2025	54	186,435	3451.31		6,127		3,830		3,785			(2,298)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/08/2025	1,075	1,955,628	1818.66		44,393		27,745		21,074			(16,647)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/11/2025	473	860,998	1818.66		19,545		12,215		9,371			(7,329)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/07/2026	133	242,558	1818.66		7,713		6,267		5,056			(1,446)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/09/2024	08/11/2026	59	106,464	1818.66		3,386		2,751		2,229			(635)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2024	08/12/2026	1,093	269,749	246.8		8,983		7,298		7,206			(1,684)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2024	08/12/2025	78	195,811	2512.18		4,327		2,705		1,921			(1,623)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2024	08/12/2025	407	2,176,475	5344.39		78,434		49,021		110,011			(29,413)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2024	08/12/2025	83	285,665	3441.16		8,570		5,356		5,666			(3,214)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2024	08/12/2025	545	987,703	1812.49		22,421		14,013		12,161			(8,408)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/12/2024	08/12/2026	46	82,820	1812.49		2,799		2,274		1,862			(525)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2024	08/13/2025	15	38,504	2524.23		851		532		321			(319)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2024	08/13/2025	65	73,499	1126.74		2,120		1,325		2,017			(795)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2024	08/13/2026	288	323,980	1126.74		12,726		10,340		12,768			(2,386)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2024	08/13/2025	349	1,896,283	5434.43		99,137		61,961		138,176			(37,177)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2024	08/13/2026	118	640,403	5434.43		33,557		27,265		39,628			(6,292)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2024	08/13/2025	753	1,369,510	1817.76		31,225		19,516		15,271			(11,709)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/13/2024	08/13/2026	323	587,985	1817.76		18,698		15,192		12,462			(3,506)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2024	08/14/2025	154	389,942	2528		8,618		5,386		3,087			(3,232)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2024	08/14/2025	768	4,192,301	5455.21		197,973		123,733		266,885			(74,240)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2024	08/14/2025	721	1,311,738	1819.55		29,972		18,732		14,165			(11,239)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/14/2024	08/14/2026	490	891,100	1819.55		28,927		23,503		18,521			(5,424)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/15/2025	589	146,181	247.98		3,450		2,156		2,059			(1,294)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/15/2025	114	286,917	2525.88		6,341		3,963		2,350			(2,378)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/15/2025	65	73,500	1133.8		2,118		1,324		1,780			(794)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/14/2026	152	172,798	1133.8		6,769		5,499		6,275			(1,269)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/15/2025	749	4,150,930	5543.22		208,855		130,534		260,511			(78,321)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/14/2026	3	15,887	5543.22		842		684		950			(158)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/15/2025	213	388,023	1825.56		8,808		5,505		3,727			(3,303)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/15/2024	08/14/2026	61	111,899	1825.56		3,547		2,882		2,169			(665)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/15/2025	327	81,337	248.72		1,911		1,195		1,042			(717)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/15/2025	104	262,286	2527.49		5,797		3,623		2,100			(2,174)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/18/2025	179	452,113	2527.49		9,992		6,245		3,660			(3,747)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/14/2026	144	363,444	2527.49		11,230		9,125		6,142			(2,106)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/17/2026	84	212,011	2527.49		6,572		5,340		3,595			(1,232)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/15/2025	56	63,900	1134.64		1,838		1,149		1,524			(689)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/17/2026	83	93,922	1134.64		3,681		2,991		3,384			(690)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/15/2025	1,342	7,455,699	5554.25		324,030		202,518		398,443			(121,511)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/18/2025	603	3,347,219	5554.25		108,201		67,626		130,024			(40,575)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/14/2026	79	437,846	5554.25		23,280		18,915		26,078			(4,365)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/15/2025	146	507,965	3473.44		17,495		10,935		9,431			(6,561)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/15/2025	704	1,287,446	1828.38		28,826		18,016		11,669			(10,810)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/18/2025	619	1,131,581	1828.38		25,393		15,870		10,370			(9,522)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/14/2026	422	771,195	1828.38		24,671		20,045		14,456			(4,626)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/17/2026	239	436,194	1828.38		14,015		11,387		8,205			(2,628)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/18/2026	37	67,480	1828.38		2,168		1,762		1,271			(407)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2024	08/19/2025	200	506,354	2532.65		11,190		6,994		3,823			(4,196)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2024	08/19/2026	309	783,150	2532.65		24,278		19,726		12,770			(4,552)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2024	08/19/2025	90	102,164	1137.98		2,942		1,839		2,307			(1,103)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2024	08/19/2025	280	1,570,282	5608.25		58,314		36,446		68,563			(21,868)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2024	08/19/2026	11	62,072	5608.25		7,802		6,339		9,038			(1,463)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2024	08/19/2025	650	1,190,813	1832.15		26,198		16,374		10,132			(9,824)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/19/2024	08/19/2026	63	114,979	1832.15		3,679		2,989		2,073			(690)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2025	642	3,594,791	5597.12		137,334		85,833		161,572			(51,500)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2026	35	198,001	5597.12		10,555		8,576		11,606			(1,979)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2025	10	53,665	5597.12		558		349		614			(209)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2025	16	56,619	3480.62		1,984		1,240		1,073			(744)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2025	266	487,797	1831.05		11,317		7,073		4,263			(4,244)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2026	124	226,734	1831.05		7,369		5,987		4,146			(1,382)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2025	397	98,998	249.53		2,336		1,460		1,157			(876)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2025	31	77,795	2537.24		1,719		1,075		552			(645)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2026	151	382,262	2537.24		11,850		9,628		6,012			(2,222)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2025	183	207,760	1137.46		5,983		3,740		4,746			(2,244)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/20/2024	08/20/2026	210	238,799	1137.46		9,361		7,606		8,339			(1,755)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2025	701	175,270	250.02		4,136		2,585		1,925			(1,551)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2026	334	83,507	250.02		2,789		2,266		1,756			(523)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2025	112	285,292	2544.2		6,305		3,941		1,834			(2,364)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2026	4	11,057	2544.2		344		279		164			(64)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2025	68	78,017	1139.11		2,247		1,404		1,731			(843)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2026	109	123,669	1139.11		4,848		3,939		4,238			(909)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2025	839	4,718,207	5620.85		221,823		138,639		258,200			(83,184)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2025	1	2,581	3493.49		91		57		46			(34)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/21/2024	08/21/2025	548	1,006,244	1837.55		22,339		13,962		7,700			(8,377)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/21/2026	49	12,312	248.91		410		333		282			(77)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/22/2025	168	424,388	2532.25		9,379		5,862		3,259			(3,517)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/21/2026	123	312,138	2532.25		9,676		7,862		5,118			(1,814)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/22/2025	3	3,509	1134.98		101		63		84			(38)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/22/2025	430	2,393,027	5570.64		126,323		78,952		152,564			(47,371)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/21/2026	28	158,400	5570.64		8,516		6,919		9,369			(1,597)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/22/2025	11	38,870	3493.99		1,221		763		556			(458)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/22/2025	231	425,117	1837.53		9,642		6,026		3,268			(3,616)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/22/2024	08/21/2026	86	157,695	1837.53		5,071		4,121		2,671			(951)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/22/2025	714	178,824	250.35		4,220		2,638		1,884			(1,583)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/21/2026	58	14,473	250.35		482		392		296			(90)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/22/2025	64	163,842	2541.61		3,621		2,263		1,099			(1,358)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/22/2025	1	891	1140.24		26		16		19			(10)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/25/2025	79	201,953	2541.61		4,483		2,802		1,372			(1,681)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/24/2026	340	863,167	2541.61		26,845		21,811		13,165			(5,033)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/22/2025	1,831	10,318,271	5634.61		447,613		279,758		513,255			(167,855)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/25/2025	925	5,209,241	5634.61		179,553		112,221		204,842			(67,332)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/21/2026	11	64,609	5634.61		8,117		6,595		9,173			(1,522)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/22/2025	40	138,564	3505.56		4,489		2,806		1,923			(1,684)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/22/2025	616	1,135,332	1843.34		25,318		15,824		7,698			(9,494)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/25/2025	569	1,049,445	1843.34		23,613		14,758		7,210			(8,855)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/21/2026	48	88,308	1843.34		2,861		2,325		1,393			(536)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/24/2026	204	375,671	1843.34		12,209		9,920		5,950			(2,289)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/23/2024	08/25/2026	132	244,182	1843.34		7,985		6,488		3,873			(1,497)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2024	08/26/2025	48	121,712	2538		2,690		1,681		874			(1,009)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2024	08/26/2026	64	162,399	2538		5,051		4,104		2,557			(947)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2024	08/26/2025	100	113,910	1138.53		3,286		2,054		2,581			(1,232)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2024	08/26/2025	558	3,132,003	5616.84		121,882		76,176		141,554			(45,706)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2024	08/26/2025	21	72,744	3510.8		2,386		1,491		987			(895)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2024	08/26/2025	485	895,832	1845.25		20,156		12,598		5,930			(7,559)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/26/2024	08/26/2026	295	544,849	1845.25		17,054		13,856		8,451			(3,198)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2024	08/27/2026	140	34,877	249.99		1,165		946		740			(218)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2024	08/27/2026	42	107,162	2538.7		3,333		2,708		1,680			(625)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2024	08/27/2025	133	151,900	1139.36		4,382		2,739		3,396			(1,643)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2024	08/27/2025	601	3,382,305	5625.8		120,873		75,545		139,256			(45,327)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2024	08/27/2025	80	282,150	3509.16		9,226		5,766		4,200			(3,460)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/27/2024	08/27/2025	110	203,687	1844.11		4,619		2,887		1,388			(1,732)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2025	233	58,168	249.59		1,373		858		691			(515)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2025	159	402,636	2534.84		8,898		5,561		3,049			(3,337)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2025	336	382,191	1136.32		11,030		6,894		9,057			(4,136)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2025	684	3,827,703	5592.18		166,593		104,120		197,563			(62,472)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2026	22	121,675	5592.18		6,524		5,301		7,135			(1,223)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2025	9	30,645	3507.33		888		555		372			(333)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2025	613	1,129,080	1842.87		25,517		15,948		7,938			(9,569)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/28/2026	153	281,540	1842.87		8,869		7,206		4,508			(1,663)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/29/2025	815	203,412	249.48		4,801		3,000		2,459			(1,800)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/28/2026	24	5,884	249.48		197		160		130			(37)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/29/2025	206	521,591	2532.27		11,527		7,204		4,110			(4,323)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/28/2026	453	1,148,061	2532.27		35,705		29,010		18,978			(6,695)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/29/2025	613	3,425,902	5591.96		175,740		109,838		211,063			(65,903)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/28/2026	22	124,022	5591.96		9,808		7,969		11,034			(1,839)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/29/2025	169	312,822	1845.67		7,226		4,516		2,079			(2,710)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/29/2024	08/28/2026	18	32,626	1845.67		1,057		859		505			(198)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/29/2025	360	89,772	249.21		2,119		1,324		1,124			(794)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/31/2026	525	130,942	249.21		4,373		3,553		2,963			(820)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/29/2025	391	991,203	2535.12		21,906		13,691		7,504			(8,215)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/28/2026	242	614,148	2535.12		19,039		15,469		9,922			(3,570)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/31/2026	134	339,972	2535.12		10,573		8,591		5,512			(1,982)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	09/02/2026	10	24,655	2535.12		767		623		401			(144)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/29/2025	2,633	14,874,499	5648.4		556,804		348,003		629,373			(208,802)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	09/02/2025	208	1,176,419	5648.4		38,826		24,266		43,641			(14,560)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/28/2026	3	18,867	5648.4		2,365		1,921		2,657			(443)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/31/2025		1,954	5648.4		64		40		62			(24)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/29/2025	7	23,521	3526.83		820		513		314			(308)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/29/2025	1,580	2,927,447	1852.55		66,453		41,533		16,711			(24,920)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	09/02/2025	166	307,530	1852.55		6,950		4,344		1,789			(2,606)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	08/28/2026	183	338,767	1852.55		11,349		9,221		4,811			(2,128)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/30/2024	09/01/2026	22	40,939	1852.55		1,371		1,114		585			(257)				0001
UST 3.875% 08/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	08/28/2024	08/29/2025	46	4,524	98		46		29		88			(17)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2024	09/03/2025	15	16,537	1129.6		476		337		447			(139)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2024	09/03/2025	641	3,546,250	5528.93		112,886		79,961		136,353			(32,925)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2024	09/03/2025	342	632,346	1848		14,228		10,078		4,084			(4,150)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/03/2024	09/03/2026	158	291,090	1848		9,606		8,205		4,411			(1,401)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2024	09/04/2026	1,583	393,960	248.91		13,198		11,273		9,158			(1,925)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2024	09/04/2026	78	198,450	2537.94		6,192		5,289		3,161			(903)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2024	09/04/2025	14	15,825	1128.56		456		323		436			(133)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2024	09/04/2026	21	23,999	1128.56		943		806		939			(138)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2024	09/04/2025	737	4,066,330	5520.07		150,509		106,611		186,830			(43,899)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2024	09/04/2025	28	52,181	1847.68		1,190		843		341			(347)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/04/2024	09/04/2026	28	50,925	1847.68		1,639		1,400		776			(239)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/05/2025	108	273,713	2536.71		6,076		4,304		2,080			(1,772)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/05/2025	143	161,172	1127.34		4,642		3,288		4,541			(1,354)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/04/2026	166	187,626	1127.34		7,374		6,298		7,443			(1,075)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/05/2025	710	3,908,543	5503.41		191,467		135,622		246,296			(55,845)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/04/2026	28	156,581	5503.41		8,283		7,075		9,444			(1,208)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/05/2025	1	3,181	5503.41		89		63		105			(26)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/05/2025	8	44,141	5503.41		454		322		516			(132)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/05/2025	189	348,655	1840.94		7,984		5,655		2,638			(2,329)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/05/2024	09/04/2026	811	1,492,437	1840.94		47,310		40,411		24,685			(6,899)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/05/2025	2,769	686,432	247.92		16,200		11,475		10,278			(4,725)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/08/2026	445	110,260	247.92		3,705		3,164		2,773			(540)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/05/2025	526	1,331,000	2529.69		29,548		20,930		11,141			(8,618)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/08/2025	274	693,261	2529.69		15,390		10,902		5,862			(4,489)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/04/2026	79	199,906	2529.69		6,237		5,327		3,400			(910)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/08/2025	74	82,654	1119.17		2,389		1,692		2,681			(697)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/05/2025	935	5,055,947	5408.42		228,410		161,790		310,957			(66,620)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/08/2025	862	4,663,550	5408.42		170,972		121,105		222,636			(49,867)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/04/2026	60	322,231	5408.42		27,296		23,315		36,236			(3,981)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/05/2025	565	1,037,041	1835.93		23,956		16,969		8,702			(6,987)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/08/2025	488	895,505	1835.93		20,776		14,716		7,597			(6,060)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/04/2026	258	473,563	1835.93		15,391		13,146		8,318			(2,244)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/06/2024	09/08/2026	65	120,174	1835.93		3,918		3,346		2,121			(571)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2024	09/09/2026	272	689,185	2537.3		21,503		18,367		11,098			(3,136)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2024	09/09/2026	43	48,000	1124.78		1,895		1,619		1,966			(276)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2024	09/09/2025	409	2,237,053	5471.05		73,842		52,305		93,377			(21,537)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2024	09/09/2026	25	137,119	5471.05		7,223		6,170		8,344			(1,053)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2024	09/09/2025	89	311,745	3518.91		9,873		6,993		4,431			(2,880)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2024	09/09/2025	328	604,641	1845.59		13,804		9,778		4,218			(4,026)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/09/2024	09/09/2026	215	397,515	1845.59		12,708		10,855		6,254			(1,853)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2024	09/10/2026	543	135,499	249.39		4,553		3,889		3,053			(664)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2024	09/10/2025	445	2,444,882	5495.52		88,250		62,510		112,370			(25,740)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2024	09/10/2025	20	70,909	3522.66		2,092		1,482		880			(610)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2024	09/10/2025	364	671,591	1847.28		15,273		10,818		4,539			(4,455)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/10/2024	09/10/2026	48	89,402	1847.28		2,876		2,457		1,380			(419)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2025	398	99,415	249.89		2,356		1,669		1,184			(687)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2025	14	35,927	2548.6		798		565		236			(233)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2026	3	8,275	2548.6		259		221		122			(38)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2025	36	40,425	1131.77		1,170		829		1,065			(341)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2025	623	3,462,273	5554.13		157,493		111,558		194,400			(45,935)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2026	50	279,802	5554.13		23,276		19,882		27,212			(3,394)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2025	1	2,019	3516.14		68		48		33			(20)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2025	657	1,210,338	1843.58		27,628		19,570		8,877			(8,058)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/11/2024	09/11/2026	30	55,996	1843.58		1,805		1,542		905			(263)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2024	09/12/2025	124	31,051	251		736		521		321			(215)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2024	09/12/2025	267	680,716	2552.77		15,112		10,704		4,232			(4,408)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2024	09/11/2026	203	519,152	2552.77		16,198		13,835		7,394			(2,362)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2024	09/12/2025	22	25,286	1135.67		731		518		623			(213)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2024	09/12/2025	367	2,052,229	5595.76		90,154		63,859		107,713			(26,295)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2024	09/12/2025	105	194,101	1847.77		4,484		3,176		1,309			(1,308)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/12/2024	09/11/2026	30	55,103	1847.77		1,791		1,530		846			(261)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/15/2025	1,695	427,179	252.02		10,124		7,171		3,894			(2,953)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/12/2025	128	327,324	2558.89		7,267		5,147		1,862			(2,119)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/15/2025	314	802,756	2558.89		17,901		12,680		4,625			(5,221)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/11/2026	513	1,311,443	2558.89		40,917		34,950		17,760			(5,967)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/14/2026	44	111,987	2558.89		3,505		2,994		1,523			(511)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/15/2026	266	681,130	2558.89		21,319		18,210		9,273			(3,109)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/12/2025	1,696	9,543,857	5626.02		355,822		252,041		415,944			(103,781)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/15/2025	447	2,512,615	5626.02		86,873		61,535		101,000			(25,338)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/12/2025	34	120,289	3537.44		3,631		2,572		1,398			(1,059)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/12/2025	565	1,047,706	1854.18		23,678		16,772		6,156			(6,906)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/15/2025	334	620,134	1854.18		14,015		9,927		3,693			(4,088)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/11/2026	153	284,458	1854.18		8,932		7,629		4,036			(1,303)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/13/2024	09/15/2026	236	437,929	1854.18		13,751		11,746		6,248			(2,005)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2024	09/16/2026	124	316,777	2561.13		9,915		8,469		4,239			(1,446)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2024	09/16/2025	69	78,130	1139.33		2,258		1,599		1,816			(659)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2024	09/16/2025	419	2,362,969	5633.09		80,545		57,053		92,401			(23,492)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2024	09/16/2025	7	41,619	5633.09		429		304		465			(125)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/16/2024	09/16/2025	284	527,926	1859.6		12,089		8,563		2,805			(3,526)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2024	09/17/2026	74	18,674	252.18		627		536		340			(92)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2024	09/17/2025	34	88,058	2558.15		1,955		1,385		517			(570)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2024	09/17/2026	28	70,994	2558.15		2,222		1,898		975			(324)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2024	09/17/2025	464	2,612,192	5634.58		100,717		71,341		115,353			(29,376)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2024	09/17/2025	429	796,930	1857.74		18,568		13,153		4,432			(5,416)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/17/2024	09/17/2026	53	97,872	1857.74		3,210		2,742		1,339			(468)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2025	576	144,958	251.54		3,435		2,433		1,424			(1,002)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2025	79	202,228	2551.68		4,489		3,180		1,308			(1,309)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2026	49	124,956	2551.68		3,899		3,330		1,812			(569)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2025	112	127,525	1136.76		3,684		2,610		3,115			(1,075)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2026	165	187,207	1136.76		7,374		6,299		6,725			(1,075)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2025	624	3,503,714	5618.26		177,648		125,834		211,309			(51,814)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2025	37	132,049	3541.33		4,201		2,976		1,742			(1,225)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2025	568	1,054,024	1854.81		24,032		17,022		6,275			(7,009)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/18/2026	93	172,010	1854.81		5,470		4,672		2,445			(798)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/19/2025	512	129,632	253.29		3,072		2,176		1,007			(896)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/18/2026	232	58,774	253.29		1,975		1,687		979			(288)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/19/2025	299	765,654	2557.72		16,998		12,040		4,562			(4,958)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/18/2026	22	57,115	2557.72		1,788		1,527		788			(261)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/19/2025	6	6,807	1146.19		197		139		141			(57)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/19/2025	680	3,883,724	5713.64		159,451		112,945		172,634			(46,507)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/18/2026	2	8,692	5713.64		1,072		916		1,165			(156)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/19/2025	524	974,709	1859.55		22,285		15,786		5,258			(6,500)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/19/2024	09/18/2026	597	1,109,773	1859.55		36,065		30,805		14,867			(5,259)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/19/2025	466	117,986	253.24		2,796		1,981		923			(816)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/18/2026	68	17,149	253.24		574		491		287			(84)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/19/2025	192	491,204	2558.76		10,905		7,724		2,883			(3,181)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/22/2025	22	56,568	2558.76		1,261		894		336			(368)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/18/2026	28	71,256	2558.76		2,223		1,899		975			(324)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/21/2026	57	146,083	2558.76		4,572		3,906		2,007			(667)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/19/2025	110	125,566	1144.76		3,624		2,567		2,661			(1,057)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/18/2026	92	105,602	1144.76		4,154		3,549		3,454			(606)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/19/2025	1,607	9,162,388	5702.55		355,140		251,558		388,810			(103,583)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/22/2025	466	2,656,528	5702.55		93,075		65,928		101,652			(27,147)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/19/2025	18	64,527	3545.33		1,938		1,373		743			(565)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/19/2025	1,540	2,858,080	1856.37		65,450		46,360		16,525			(19,090)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/22/2025	749	1,391,125	1856.37		31,857		22,565		8,151			(9,292)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/18/2026	249	461,899	1856.37		15,612		13,335		6,439			(2,277)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2024	09/21/2026	141	260,842	1856.37		8,816		7,531		3,652			(1,286)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2024	09/23/2025	455	1,165,406	2559.4		25,872		18,326		6,889			(7,546)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2024	09/23/2026	1,425	3,646,976	2559.4		114,150		97,503		49,967			(16,647)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2024	09/23/2025	712	4,071,549	5718.57		164,485		116,510		177,354			(47,975)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2024	09/23/2026	14	80,252	5718.57		4,269		3,646		4,473			(623)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2024	09/23/2025	487	907,139	1862.63		21,227		15,036		4,660			(6,191)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/23/2024	09/23/2026	366	681,834	1862.63		22,432		19,161		8,850			(3,271)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2024	09/24/2025	505	2,893,595	5732.93		117,006		82,880		124,129			(34,127)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2024	09/24/2025	424	791,368	1864.55		18,043		12,781		3,915			(5,263)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/24/2024	09/24/2026	48	89,613	1864.55		2,850		2,434		1,137			(416)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2025	48	12,213	253.79		289		205		90			(84)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2025	33	84,720	2555.65		1,881		1,332		532			(549)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2025	90	102,900	1145.5		2,983		2,113		2,177			(870)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2026	52	59,043	1145.5		2,337		1,996		1,924			(341)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2025	569	3,255,252	5722.26		144,415		102,294		154,675			(42,121)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2025	161	573,086	3551.51		17,114		12,123		6,675			(4,992)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2025	1,156	2,148,885	1858.33		49,209		34,857		12,233			(14,353)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2024	09/25/2026	69	127,321	1858.33		4,087		3,491		1,749			(596)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2024	09/26/2025	646	164,580	254.73		3,901		2,763		1,072			(1,138)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2024	09/25/2026	767	195,474	254.73		6,568		5,610		2,913			(958)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2024	09/26/2025	120	307,698	2555.54		6,831		4,839		1,944			(1,992)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2024	09/25/2026	429	1,096,889	2555.54		34,333		29,326		15,549			(5,007)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2024	09/26/2025	642	3,685,781	5745.37		183,814		130,202		190,947			(53,612)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2024	09/26/2025	790	1,474,722	1865.74		33,771		23,921		7,174			(9,850)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2024	09/25/2026	734	1,369,975	1865.74		43,565		37,212		17,145			(6,353)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/26/2025	1,073	273,062	254.55		6,472		4,584		1,825			(1,888)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/26/2025	406	1,038,925	2556.77		23,064		16,337		6,451			(6,727)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/29/2025	56	142,029	2556.77		3,167		2,243		892			(924)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/25/2026	227	579,339	2556.77		18,075		15,439		8,131			(2,636)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/29/2026	36	92,632	2556.77		2,899		2,477		1,307			(423)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/26/2025	3	3,602	1147.07		104		74		74			(30)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/26/2025	1,721	9,877,957	5738.17		423,699		300,120		446,435			(123,579)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/29/2025	705	4,043,490	5738.17		131,425		93,093		138,225			(38,332)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/26/2025	22	77,777	3572.85		2,342		1,659		735			(683)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/26/2025	1,693	3,164,960	1868.98		72,478		51,338		14,323			(21,139)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/29/2025	1,126	2,104,265	1868.98		48,188		34,133		9,666			(14,055)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/25/2026	77	144,456	1868.98		4,594		3,924		1,735			(670)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/28/2026	79	147,920	1868.98		4,704		4,018		1,784			(686)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2024	09/29/2026	17	31,476	1868.98		1,001		855		380			(146)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2026	792	201,302	254.26		6,764		5,777		3,141			(986)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2025	12	31,155	2553.17		692		490		207			(202)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2025	550	3,168,067	5762.48		110,896		78,552		113,808			(32,345)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2026	11	65,208	5762.48		3,495		2,985		3,568			(510)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2025	1	5,628	5762.48		59		42		59			(17)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2025	3	11,336	3577.53		332		235		97			(97)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2025	677	1,267,249	1870.65		29,020		20,556		5,636			(8,464)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/30/2024	09/30/2026	107	199,518	1870.65		6,724		5,743		2,363			(981)				0001
UST 3.875% 08/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2024	09/19/2025	25	2,492	98		38		27		87			(11)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2026	108	27,440	254.26		922		826		429			(96)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2025	10	25,344	2552.32		563		445		171			(117)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2026	43	110,137	2552.32		3,447		3,088		1,614			(359)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2025	152	173,327	1143.53		5,013		3,968		3,844			(1,044)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2026	118	135,168	1143.53		5,331		4,776		4,528			(555)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2025	685	3,912,152	5708.75		147,659		116,897		157,691			(30,762)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2026	48	271,904	5708.75		14,547		13,032		15,202			(1,515)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2025	570	1,064,491	1869.15		24,483		19,383		4,919			(5,101)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/01/2024	10/01/2026	213	397,454	1869.15		13,354		11,963		4,806			(1,391)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2024	10/02/2025	108	27,347	254.24		648		513		196			(135)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2024	10/02/2025	800	4,568,961	5709.54		223,468		176,912		238,563			(46,556)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2024	10/02/2025	81	289,714	3569.44		9,479		7,504		3,350			(1,975)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2024	10/02/2025	775	1,446,044	1865.89		33,837		26,788		7,214			(7,049)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/02/2024	10/02/2026	134	249,589	1865.89		8,211		7,356		3,150			(855)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/03/2025	522	132,118	253.22		3,131		2,479		1,091			(652)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/02/2026	489	123,825	253.22		4,148		3,716		2,110			(432)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/03/2025	208	527,523	2540.84		11,711		9,271		4,174			(2,440)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/02/2026	164	415,475	2540.84		12,963		11,613		6,680			(1,350)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/02/2026	90	102,775	1141.21		4,044		3,623		3,539			(421)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/03/2025	463	2,640,132	5699.94		134,290		106,313		143,418			(27,977)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/02/2026	8	46,880	5699.94		5,032		4,508		5,337			(524)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/03/2025	1	3,870	5699.94		106		84		102			(22)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/03/2025	80	285,104	3554.68		9,030		7,149		3,431			(1,881)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/03/2025	129	240,589	1857.92		5,534		4,381		1,430			(1,153)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/03/2024	10/02/2026	150	279,132	1857.92		9,044		8,102		3,892			(942)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/03/2025	1,031	261,040	253.15		6,161		4,877		2,175			(1,283)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/06/2025	344	87,008	253.15		2,062		1,632		733			(430)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/02/2026	474	119,939	253.15		4,006		3,589		2,055			(417)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/03/2025	572	1,448,057	2533.7		32,002		25,335		12,583			(6,667)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/06/2025	316	801,836	2533.7		17,801		14,092		7,032			(3,708)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/02/2026	49	124,540	2533.7		3,873		3,470		2,117			(403)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/05/2026	119	301,385	2533.7		9,373		8,397		5,141			(976)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/03/2025	10	10,914	1145.78		314		249		233			(65)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/03/2025	1,683	9,677,417	5751.07		436,409		345,490		442,874			(90,919)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/06/2025	544	3,126,169	5751.07		108,991		86,284		110,829			(22,706)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/02/2026	49	280,267	5751.07		16,329		14,628		16,541			(1,701)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/03/2025	20	69,475	3560.37		2,466		1,953		886			(514)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/06/2025	10	34,690	3560.37		1,127		893		389			(235)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/03/2025	1,633	3,037,821	1860.63		69,566		55,073		17,053			(14,493)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/06/2025	323	600,717	1860.63		13,816		10,938		3,416			(2,878)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/02/2026	51	94,235	1860.63		2,997		2,685		1,271			(312)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/04/2024	10/05/2026	162	301,774	1860.63		9,596		8,597		4,086			(1,000)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2024	10/07/2025	28	70,505	2519.56		1,558		1,234		741			(325)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2024	10/07/2026	139	350,271	2519.56		10,858		9,727		6,671			(1,131)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2024	10/07/2025	241	1,374,361	5695.94		54,748		43,342		57,938			(11,406)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2024	10/07/2025	78	276,501	3547.89		8,820		6,983		3,479			(1,838)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2024	10/07/2025	136	251,867	1853.34		5,919		4,686		1,674			(1,233)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/07/2024	10/07/2026	89	164,028	1853.34		5,397		4,834		2,435			(562)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2024	10/08/2025	210	52,805	251.99		1,246		987		521			(260)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2024	10/08/2026	55	138,487	2528.62		4,293		3,846		2,464			(447)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2024	10/08/2025	44	50,194	1145.22		1,450		1,148		1,094			(302)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2024	10/08/2025	659	3,790,422	5751.13		154,315		122,166		155,675			(32,149)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2024	10/08/2025	299	554,194	1854.16		12,636		10,003		3,636			(2,632)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/08/2024	10/08/2026	444	823,279	1854.16		27,086		24,264		12,118			(2,821)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2025	337	84,942	251.8		2,005		1,587		862			(418)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2026	309	77,691	251.8		2,587		2,318		1,495			(269)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2025	234	592,617	2531.54		13,156		10,415		5,391			(2,741)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2025	98	112,731	1149.04		3,256		2,577		2,300			(678)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2025	306	1,771,636	5792.04		96,212		76,168		92,081			(20,044)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2026	34	198,278	5792.04		10,846		9,716		10,707			(1,130)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2025	3	11,946	3560.74		393		311		136			(82)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2025	258	479,279	1859.54		10,975		8,689		2,825			(2,287)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/09/2026	75	139,145	1859.54		4,411		3,951		1,920			(459)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/10/2025	569	143,190	251.64		3,379		2,675		1,487			(704)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/10/2025	215	543,013	2527.49		12,055		9,543		5,214			(2,511)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/09/2026	284	718,038	2527.49		22,259		19,941		12,901			(2,319)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/10/2025	325	373,572	1147.77		10,785		8,538		7,813			(2,247)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/09/2026	276	316,217	1147.77		12,389		11,099		10,136			(1,291)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/10/2025	473	2,733,276	5780.05		148,169		117,301		144,156			(30,869)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/09/2026	4	22,396	5780.05		1,226		1,098		1,216			(128)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/10/2025	8	26,788	3557.08		897		710		341			(187)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/10/2025	238	441,621	1857.37		10,201		8,076		2,734			(2,125)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/10/2024	10/09/2026	160	297,952	1857.37		9,624		8,621		4,223			(1,002)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/10/2025	1,178	297,617	252.68		7,024		5,560		2,703			(1,463)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/09/2026	912	230,486	252.68		7,675		6,876		4,136			(799)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/10/2025	355	899,341	2534.15		19,875		15,735		7,936			(4,141)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/09/2026	633	1,604,048	2534.15		49,725		44,546		27,383			(5,180)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/13/2026	37	93,873	2534.15		2,919		2,615		1,609			(304)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/10/2025	1,387	8,067,278	5815.03		339,657		268,895		325,794			(70,762)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/13/2025	533	3,100,652	5815.03		109,807		86,931		106,073			(22,876)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/09/2026	26	149,990	5815.03		19,649		17,602		18,422			(2,047)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/10/2025	124	444,472	3575.17		13,561		10,735		4,080			(2,825)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/10/2025	1,407	2,626,083	1866.56		60,137		47,609		13,396			(12,529)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/13/2025	635	1,185,855	1866.56		27,156		21,499		6,131			(5,658)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/09/2026	233	434,933	1866.56		14,483		12,975		5,499			(1,509)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/12/2026	186	346,987	1866.56		11,520		10,320		4,407			(1,200)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/11/2024	10/13/2026	14	25,297	1866.56		842		755		322			(88)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2024	10/14/2025	10	24,296	2534.15		539		427		217			(112)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2024	10/14/2026	99	250,534	2534.15		7,767		6,958		4,300			(809)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2024	10/14/2025	746	4,368,922	5859.85		164,786		130,455		153,241			(34,330)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2024	10/14/2025	2	12,740	5859.85		134		106		128			(28)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2024	10/14/2025	6	21,244	3588.35		722		572		211			(150)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2024	10/14/2025	334	625,147	1872.67		14,316		11,333		2,846			(2,982)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/14/2024	10/14/2026	155	290,271	1872.67		9,202		8,243		3,423			(958)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	10/15/2025	328	82,888	252.77		1,956		1,549		756			(408)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	10/15/2025	19	47,520	2534.85		1,055		835		422			(220)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	10/15/2025	36	41,158	1151.73		1,187		940		810			(247)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	10/15/2026	41	47,519	1151.73		1,860		1,667		1,460			(194)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	10/15/2025	474	2,755,878	5815.26		105,413		83,452		101,574			(21,961)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	10/15/2025	34	120,539	3588.8		4,364		3,454		1,391			(909)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	10/15/2025	149	279,673	1872.65		6,544		5,181		1,280			(1,363)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2024	10/16/2025	100	252,552	2537.95		5,607		4,439		2,162			(1,168)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2024	10/16/2026	26	66,152	2537.95		2,057		1,843		1,105			(214)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2024	10/16/2025	689	4,026,039	5842.47		228,579		180,959		205,672			(47,621)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2024	10/16/2026	6	32,798	5842.47		1,776		1,591		1,731			(185)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2024	10/16/2025	50	178,200	3599.61		5,426		4,295		1,402			(1,130)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2024	10/16/2025	1,102	2,069,256	1878.03		47,386		37,514		8,454			(9,872)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/16/2024	10/16/2026	520	977,036	1878.03		31,070		27,833		10,790			(3,236)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/17/2025	3,093	783,013	253.13		18,479		14,629		6,860			(3,850)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/16/2026	221	55,896	253.13		1,861		1,667		975			(194)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/17/2025	400	1,012,113	2531.62		22,469		17,788		9,412			(4,681)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/16/2026	43	109,015	2531.62		3,379		3,027		1,912			(352)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/17/2025	33	37,767	1153.84		1,089		862		718			(227)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/17/2025	468	2,734,330	5841.47		119,219		94,382		110,578			(24,837)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/17/2025	676	1,268,905	1877.35		29,565		23,406		5,289			(6,159)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/17/2024	10/16/2026	113	211,618	1877.35		6,878		6,161		2,358			(716)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/17/2025	965	245,217	254.13		5,787		4,581		1,882			(1,206)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/19/2026	893	227,058	254.13		7,584		6,794		3,666			(790)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/17/2025	347	879,859	2535.97		19,445		15,394		7,746			(4,051)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/20/2025	66	166,542	2535.97		3,697		2,927		1,479			(770)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/16/2026	43	108,963	2535.97		3,378		3,026		1,848			(352)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/19/2026	126	320,648	2535.97		9,972		8,933		5,456			(1,039)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/20/2026	60	151,988	2535.97		4,727		4,234		2,589			(492)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/17/2025	105	121,285	1156.54		3,492		2,764		2,195			(727)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/16/2026	151	174,715	1156.54		6,830		6,118		5,073			(711)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/17/2025	1,334	7,825,767	5864.67		310,227		245,596		287,080			(64,631)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/20/2025	574	3,367,854	5864.67		124,915		98,891		116,510			(26,024)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/16/2026	4	22,328	5864.67		2,888		2,587		2,617			(301)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/17/2025	80	288,319	3604.39		9,507		7,526		2,390			(1,981)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/17/2025	909	1,708,053	1880.01		39,456		31,236		6,711			(8,220)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/20/2025	490	921,146	1880.01		21,371		16,918		3,674			(4,452)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/16/2026	43	81,455	1880.01		2,655		2,379		877			(277)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/19/2026	15	27,952	1880.01		911		816		302			(95)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/18/2024	10/20/2026	84	157,807	1880.01		5,145		4,609		1,710			(536)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2026	836	211,129	252.41		7,031		6,298		3,922			(732)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2025	31	79,306	2524.42		1,761		1,394		815			(367)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2026	36	90,402	2524.42		2,802		2,511		1,683			(292)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2025	119	137,200	1153.63		3,962		3,137		2,640			(825)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2026	183	211,200	1153.63		8,287		7,424		6,375			(863)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2025	468	2,737,169	5853.98		87,917		69,601		83,880			(18,316)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2025	252	472,146	1871.13		10,859		8,597		2,295			(2,262)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/21/2024	10/21/2026	43	79,595	1871.13		2,539		2,275		967			(264)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2024	10/22/2025	71	178,743	2520.57		3,968		3,141		1,929			(827)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2024	10/22/2025	75	86,492	1152.86		2,498		1,977		1,691			(520)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2024	10/22/2026	54	61,946	1152.86		2,430		2,176		1,888			(253)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2024	10/22/2025	585	3,423,546	5851.2		130,332		103,180		122,486			(27,153)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2024	10/22/2025	368	686,168	1862.32		15,816		12,521		4,028			(3,295)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/22/2024	10/22/2026	116	215,359	1862.32		7,010		6,280		2,924			(730)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2025	228	57,385	251.39		1,354		1,072		638			(282)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2025	84	211,091	2506.74		4,665		3,693		2,687			(972)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2025	53	61,286	1145.74		1,769		1,401		1,361			(369)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2026	68	77,947	1145.74		3,055		2,737		2,584			(318)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2025	612	3,546,034	5797.42		146,455		115,943		144,287			(30,511)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2026	17	95,843	5797.42		5,582		5,000		5,505			(581)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2025	1	3,767	5797.42		109		86		124			(23)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2025	93	331,518	3567.37		8,841		6,999		2,895			(1,842)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2025	415	771,886	1859.41		18,062		14,299		4,828			(3,763)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/23/2026	307	571,648	1859.41		18,693		16,746		8,052			(1,947)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/24/2025	126	316,077	2509.41		7,017		5,555		3,910			(1,462)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/23/2026	313	785,098	2509.41		24,338		21,803		16,364			(2,535)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/24/2025	61	69,517	1147.53		2,008		1,589		1,499			(418)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/23/2026	93	107,010	1147.53		4,193		3,756		3,475			(437)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/24/2025	513	2,980,220	5809.86		134,577		106,540		129,751			(28,037)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/23/2026	9	53,701	5809.86		2,941		2,634		2,876			(306)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/24/2025	30	107,146	3563.65		3,579		2,833		1,395			(746)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/24/2024	10/24/2025	485	901,026	1857.21		20,814		16,478		5,913			(4,336)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/24/2025	1,113	280,079	251.72		6,610		5,233		2,998			(1,377)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/24/2025	874	2,189,691	2506.69		48,392		38,310		27,949			(10,082)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/27/2025	140	349,848	2506.69		7,767		6,149		4,494			(1,618)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/23/2026	334	837,805	2506.69		25,972		23,267		17,812			(2,705)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/26/2026	209	524,061	2506.69		16,246		14,554		11,171			(1,692)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/27/2026	137	344,364	2506.69		10,675		9,563		7,347			(1,112)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/24/2025	1,618	9,395,982	5808.12		383,889		303,912		376,284			(79,977)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/27/2025	514	2,987,648	5808.12		114,356		90,532		111,990			(23,824)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/23/2026	5	28,315	5808.12		3,704		3,318		3,549			(386)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/24/2025	39	224,972	5808.12		2,376		1,881		2,312			(495)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/24/2025	45	161,277	3548.1		5,363		4,246		2,270			(1,117)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/24/2025	1,708	3,158,093	1848.86		72,952		57,754		24,425			(15,198)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/27/2025	208	385,261	1848.86		8,900		7,045		3,010			(1,854)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/23/2026	324	599,743	1848.86		19,192		17,193		9,587			(1,999)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/26/2026	254	470,343	1848.86		15,051		13,483		7,546			(1,568)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/25/2024	10/27/2026	112	207,147	1848.86		6,629		5,938		3,327			(690)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2026	69	17,487	252.07		582		522		336			(61)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2025	103	257,977	2504.32		5,701		4,514		3,412			(1,188)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2026	146	365,370	2504.32		11,326		10,147		7,936			(1,180)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2025	23	26,915	1148.4		776		614		576			(162)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2025	333	1,940,745	5823.52		64,768		51,275		62,758			(13,493)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2025	2	8,594	3560.94		208		165		70			(43)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2025	680	1,261,760	1854.78		29,147		23,074		8,820			(6,072)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/28/2024	10/28/2026	154	284,888	1854.78		9,230		8,269		4,271			(961)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2024	10/29/2025	6	1,437	252.25		34		27		15			(7)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2024	10/29/2025	513	2,990,382	5832.92		107,222		84,884		102,539			(22,338)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2024	10/29/2026	98	573,433	5832.92		31,309		28,048		30,393			(3,261)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2024	10/29/2025	40	143,121	3545.13		3,745		2,965		1,498			(780)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2024	10/29/2025	1,033	1,907,786	1846.29		44,490		35,221		15,760			(9,269)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/29/2024	10/29/2026	245	452,922	1846.29		14,575		13,057		7,516			(1,518)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2025	773	194,821	252.02		4,598		3,640		2,044			(958)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2025	87	216,884	2506.02		4,793		3,795		2,826			(999)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2025	140	160,571	1146.63		4,628		3,664		3,554			(964)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2025	460	2,675,537	5813.67		107,470		85,080		103,742			(22,389)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2025	1	4,196	5813.67		44		35		43			(9)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2025	34	120,964	3543.42		3,996		3,163		1,864			(832)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2025	351	648,412	1845.15		15,108		11,961		5,490			(3,148)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/30/2024	10/30/2026	207	381,568	1845.15		12,248		10,972		6,424			(1,276)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2024	10/31/2025	350	87,437	249.98		2,064		1,634		1,173			(430)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2024	10/31/2025	451	1,121,220	2487.9		24,779		19,617		17,878			(5,162)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2024	10/30/2026	193	478,939	2487.9		14,799		13,258		11,708			(1,542)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2024	10/31/2025	30	34,176	1131.1		985		779		980			(205)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2024	10/31/2025	298	1,702,430	5705.45		94,660		74,939		102,565			(19,721)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2024	10/31/2025	263	483,035	1836.46		11,206		8,872		4,814			(2,335)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/31/2024	10/30/2026	265	485,954	1836.46		16,182		14,497		9,039			(1,686)				0001
UST 3.875% 08/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/09/2024	10/10/2025	32	3,164	98		43		34		51			(9)				0001
UST 3.875% 08/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	10/23/2024	10/24/2025	5	535	98		9		7		12			(2)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/31/2025	1,211	302,021	249.48		7,128		6,237		4,291			(891)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/31/2025	115	286,442	2487.52		6,330		5,539		4,586			(791)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	11/03/2025	84	208,858	2487.52		4,637		4,057		3,361			(580)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/30/2026	109	270,593	2487.52		8,361		7,839		6,633			(523)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	11/02/2026	205	510,779	2487.52		15,834		14,845		12,548			(990)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	11/03/2026	11	27,109	2487.52		840		788		666			(53)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/31/2025	1,867	10,697,391	5728.8		462,996		405,122		486,455			(57,875)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	11/03/2025	779	4,462,276	5728.8		153,621		134,418		160,687			(19,203)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/30/2026	30	173,843	5728.8		17,229		16,152		17,553			(1,077)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/31/2025	63	220,874	3531.64		7,162		6,267		3,666			(895)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	11/03/2025	17	59,667	3531.64		1,927		1,686		986			(241)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/31/2025	1,608	2,957,172	1838.5		68,015		59,513		28,402			(8,502)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	11/03/2025	147	270,611	1838.5		6,224		5,446		2,622			(778)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	10/30/2026	139	255,311	1838.5		8,093		7,588		4,640			(506)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/01/2024	11/02/2026	328	603,740	1838.5		19,139		17,942		11,008			(1,196)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2024	11/04/2025	80	198,824	2488.62		4,414		3,862		3,168			(552)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2024	11/04/2025	796	4,544,685	5712.69		137,853		120,622		146,256			(17,232)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2024	11/04/2025	4	13,449	3533.9		432		378		220			(54)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/04/2024	11/04/2025	162	297,913	1838.92		6,912		6,048		2,873			(864)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2024	11/05/2025	17	4,238	251.42		100		88		49			(13)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2024	11/05/2025	15	17,158	1140.3		495		433		427			(62)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2024	11/05/2025	555	3,209,058	5782.76		112,439		98,384		113,422			(14,055)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2024	11/05/2026	5	29,699	5782.76		1,639		1,537		1,608			(102)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2024	11/05/2025		1,145	3552.43		28		24		11			(3)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2024	11/05/2025	495	915,605	1848.3		21,242		18,587		7,450			(2,655)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/05/2024	11/05/2026	147	272,463	1848.3		8,692		8,148		4,453			(543)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2024	11/06/2025	363	2,151,007	5929.04		115,132		100,741		95,961			(14,392)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2024	11/06/2026	2	11,434	5929.04		1,508		1,414		1,276			(94)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2024	11/06/2025	23	82,908	3573.75		2,865		2,507		1,091			(358)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2024	11/06/2025	197	366,813	1859.14		8,547		7,478		2,432			(1,068)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/07/2025	143	35,968	252.03		849		743		385			(106)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/07/2025	145	366,022	2526.4		8,089		7,078		3,834			(1,011)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/06/2026	129	326,517	2526.4		10,089		9,459		6,082			(631)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/07/2025	6	6,860	1160.6		198		173		121			(25)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/06/2026	9	10,560	1160.6		412		386		297			(26)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/07/2025	366	2,183,618	5973.1		97,138		84,996		79,954			(12,142)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/07/2025	16	56,283	3571.76		1,908		1,669		740			(238)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/07/2025	821	1,524,843	1857.85		35,071		30,687		10,407			(4,384)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/07/2024	11/06/2026	274	508,901	1857.85		16,234		15,219		7,439			(1,015)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/07/2025	996	250,995	251.97		5,923		5,183		2,709			(740)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/07/2025	413	1,046,326	2532.16		23,124		20,233		10,231			(2,890)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/06/2026	131	331,041	2532.16		10,229		9,590		5,906			(639)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/09/2026	57	145,073	2532.16		4,483		4,203		2,596			(280)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/10/2026	129	326,550	2532.16		10,090		9,460		5,849			(631)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/07/2025	22	25,980	1163.46		749		655		434			(94)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/07/2025	1,281	7,683,221	5995.54		321,238		281,083		261,348			(40,155)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/10/2025	407	2,439,111	5995.54		77,530		67,838		65,615			(9,691)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/06/2026	5	31,362	5995.54		1,695		1,589		1,534			(106)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/07/2025	33	118,889	3581.24		3,983		3,486		1,367			(498)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/07/2025	1,921	3,578,096	1862.53		82,296		72,009		22,274			(10,287)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/10/2025	984	1,831,829	1862.53		42,132		36,866		11,533			(5,267)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/09/2026	18	33,178	1862.53		1,058		992		460			(66)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/08/2024	11/10/2026	104	193,759	1862.53		6,181		5,795		2,692			(386)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2024	11/11/2025	123	310,866	2524.27		6,870		6,011		3,371			(859)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2024	11/11/2026	168	424,082	2524.27		13,104		12,285		8,063			(819)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2024	11/11/2025	46	53,900	1162.95		1,552		1,358		916			(194)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2024	11/11/2025	404	2,425,065	6001.35		94,165		82,395		78,398			(11,771)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2024	11/11/2026	4	24,911	6001.35		3,282		3,077		2,578			(205)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2024	11/11/2025	398	741,461	1865.1		17,128		14,987		4,453			(2,141)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/11/2024	11/11/2026	267	497,640	1865.1		15,875		14,883		6,710			(992)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2024	11/12/2025	212	1,270,327	5983.99		69,548		60,855		53,571			(8,694)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/12/2024	11/12/2025	35	64,988	1857.82		1,508		1,319		452			(188)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2025	252	63,011	249.62		1,487		1,301		907			(186)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2025	20	49,564	2515.81		1,095		958		595			(137)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2025	27	31,475	1159.55		906		793		571			(113)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2025	1,032	6,174,840	5985.38		206,264		180,481		175,183			(25,783)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2025	7	42,181	5985.38		444		389		391			(56)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2025	29	102,669	3580.69		3,363		2,943		1,237			(420)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2025	1,058	1,969,567	1861.02		45,497		39,810		12,914			(5,687)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/13/2024	11/13/2026	351	652,864	1861.02		20,826		19,525		9,272			(1,302)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/14/2025	399	99,577	249.36		2,350		2,056		1,478			(294)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/14/2025	100	252,123	2510.99		5,572		4,875		3,205			(696)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/13/2026	79	197,408	2510.99		6,100		5,719		4,142			(381)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/14/2025	89	102,900	1156.15		2,969		2,598		1,985			(371)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/13/2026	137	158,398	1156.15		6,174		5,788		4,724			(386)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/14/2025	270	1,604,677	5949.17		81,530		71,339		67,701			(10,191)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/14/2025	30	108,799	3567.68		3,455		3,023		1,346			(432)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/14/2024	11/14/2025	245	454,817	1854.01		10,620		9,292		3,423			(1,327)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/14/2025	1,021	254,503	249.19		5,981		5,233		3,850			(748)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/13/2026	709	176,793	249.19		5,852		5,486		4,285			(366)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/14/2025	255	637,735	2496.52		14,094		12,332		9,503			(1,762)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/13/2026	89	223,415	2496.52		6,881		6,451		5,196			(430)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/14/2025	427	490,266	1148.69		14,085		12,325		10,754			(1,761)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/13/2026	315	361,405	1148.69		14,015		13,139		11,753			(876)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/14/2025	1,671	9,811,294	5870.62		406,161		355,391		378,886			(50,770)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/17/2025	545	3,200,558	5870.62		125,575		109,878		117,089			(15,697)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/13/2026	19	109,466	5870.62		8,412		7,886		7,747			(526)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/14/2025	3	9,676	3559.79		352		308		154			(44)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/17/2025	24	85,871	3559.79		2,885		2,525		1,223			(361)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/14/2025	981	1,814,112	1849.67		42,269		36,985		14,811			(5,284)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/17/2025	429	793,378	1849.67		18,486		16,175		6,539			(2,311)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/15/2024	11/16/2026	9	17,264	1849.67		556		521		281			(35)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2025	747	186,484	249.74		4,401		3,851		2,677			(550)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2026	7,747	1,934,770	249.74		64,041		60,038		45,240			(4,003)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2025	105	262,939	2499.65		5,811		5,085		3,816			(726)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2026	83	206,625	2499.65		6,364		5,966		4,719			(398)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2025	54	62,423	1150.99		1,800		1,575		1,326			(225)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2025	540	3,179,632	5893.62		120,248		105,217		111,325			(15,031)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2025	1	4,699	5893.62		50		44		46			(6)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2025	13	46,725	3567.25		1,621		1,418		665			(203)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2025	190	352,184	1852.82		8,276		7,242		2,747			(1,035)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/18/2024	11/18/2026	183	338,428	1852.82		11,033		10,343		5,329			(690)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2024	11/19/2025	628	3,717,894	5916.98		124,864		109,256		113,514			(15,608)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2024	11/19/2026	3	19,063	5916.98		2,556		2,397		2,183			(160)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2024	11/19/2025	792	1,462,871	1847.95		33,892		29,655		12,521			(4,236)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/19/2024	11/19/2026	435	804,297	1847.95		26,460		24,806		13,415			(1,654)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2025	100	24,934	249.99		588		515		350			(74)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2025	40	100,547	2503.38		2,222		1,944		1,407			(278)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2026	176	440,998	2503.38		13,583		12,734		9,827			(849)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2025	17	19,853	1153.08		573		501		408			(72)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2025	927	5,485,399	5917.11		222,736		194,894		198,336			(27,842)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2026	27	158,131	5917.11		16,319		15,299		14,856			(1,020)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2025	29	168,750	5917.11		1,755		1,536		1,637			(219)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2025	18	63,262	3560.31		2,238		1,958		979			(280)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2025	399	737,647	1848.73		17,113		14,974		6,243			(2,139)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/20/2026	118	218,249	1848.73		7,137		6,691		3,612			(446)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2024	11/21/2025	35	8,749	250.1		206		181		121			(26)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2024	11/21/2025	56	139,850	2506.7		3,091		2,704		1,891			(386)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2024	11/20/2026	102	255,821	2506.7		7,879		7,387		5,568			(492)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2024	11/21/2025	58	66,864	1155.93		1,928		1,687		1,312			(241)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2024	11/21/2025	505	3,005,777	5948.71		149,285		130,624		126,593			(18,661)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/21/2024	11/21/2025	405	752,501	1860.01		17,232		15,078		5,176			(2,154)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/21/2025	446	111,689	250.37		2,625		2,297		1,504			(328)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/24/2025	1,264	316,343	250.37		7,466		6,532		4,289			(933)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/20/2026	226	56,676	250.37		1,876		1,759		1,267			(117)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/21/2025	213	534,269	2510.58		11,807		10,331		6,921			(1,476)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/24/2025	116	290,532	2510.58		6,450		5,644		3,786			(806)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/20/2026	99	247,614	2510.58		7,627		7,150		5,242			(477)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/23/2026	110	275,307	2510.58		8,479		7,949		5,843			(530)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/21/2025	467	540,218	1157.9		15,558		13,614		10,247			(1,945)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/24/2025	26	29,899	1157.9		864		756		570			(108)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/20/2026	32	37,108	1157.9		1,445		1,355		1,090			(90)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/21/2025	1,478	8,820,865	5969.34		352,720		308,630		300,023			(44,090)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/24/2025	920	5,493,390	5969.34		184,429		161,376		159,549			(23,054)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/20/2026	1	6,285	5969.34		849		796		680			(53)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/21/2025	16	57,929	3594.06		1,952		1,708		640			(244)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/21/2025	841	1,569,897	1865.77		36,422		31,869		9,662			(4,553)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/24/2025	355	662,882	1865.77		15,379		13,457		4,125			(1,922)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/22/2024	11/20/2026	260	485,129	1865.77		16,203		15,191		6,567			(1,013)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2025	1,120	281,768	251.63		6,650		5,818		3,317			(831)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2026	560	140,787	251.63		4,660		4,369		2,879			(291)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2025	57	144,207	2525.27		3,187		2,789		1,597			(398)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2026	153	386,584	2525.27		11,907		11,163		7,391			(744)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2025	632	3,782,914	5987.37		142,230		124,451		120,961			(17,779)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2025	69	410,224	5987.37		4,307		3,769		3,812			(538)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2025	31	110,671	3612.18		3,885		3,399		1,155			(486)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2025	419	786,134	1874.45		18,081		15,821		4,138			(2,260)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/25/2024	11/25/2026	174	326,834	1874.45		10,720		10,050		4,008			(670)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2024	11/26/2025	318	1,914,862	6021.63		70,487		61,676		56,265			(8,811)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2024	11/25/2026	2	10,347	6021.63		1,370		1,284		1,062			(86)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2024	11/26/2025	3	17,045	6021.63		181		158		155			(23)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2024	11/26/2025	5	17,026	3613.97		523		457		141			(65)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2024	11/26/2025	398	745,968	1875.13		17,279		15,119		3,889			(2,160)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/26/2024	11/25/2026	98	184,269	1875.13		6,055		5,676		2,241			(378)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/28/2025	49	12,273	251.97		290		253		140			(36)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/28/2025	31	78,004	2531.17		1,732		1,515		813			(216)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/27/2026	245	620,503	2531.17		19,174		17,975		11,382			(1,198)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/28/2025	9	10,619	1163.71		306		268		184			(38)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/26/2025	285	1,706,842	5998.74		78,528		68,712		61,965			(9,816)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/28/2025	241	1,444,906	5998.74		84,649		74,068		66,548			(10,581)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/26/2025	360	675,494	1876.48		15,739		13,772		3,427			(1,967)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/28/2025	218	408,596	1876.48		9,561		8,366		2,090			(1,195)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/27/2024	11/27/2026	194	363,745	1876.48		12,295		11,526		4,363			(768)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/28/2025	416	105,187	252.71		2,482		2,172		1,099			(310)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/27/2026	820	207,106	252.71		6,855		6,427		3,909			(428)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/28/2025	83	211,039	2539.2		4,664		4,081		2,002			(583)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	12/01/2025	33	84,868	2539.2		1,884		1,649		811			(236)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/27/2026	85	216,334	2539.2		6,685		6,267		3,739			(418)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/30/2026	69	175,360	2539.2		5,419		5,080		3,040			(339)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	12/01/2026	145	368,225	2539.2		11,378		10,667		6,389			(711)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/28/2025	8	9,709	1168.04		279		244		156			(35)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	12/01/2025	11	13,029	1168.04		375		328		211			(47)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/27/2026	10	11,366	1168.04		442		414		298			(28)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/28/2025	1,008	6,081,413	6032.38		249,591		218,392		193,670			(31,199)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	12/01/2025	514	3,098,858	6032.38		127,689		111,728		100,370			(15,961)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/27/2026	60	361,809	6032.38		24,462		22,933		20,445			(1,529)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/28/2025	29	103,389	3620.66		3,729		3,263		1,083			(466)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	12/01/2025	34	124,248	3620.66		4,175		3,653		1,164			(522)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/28/2025	1,023	1,921,386	1877.87		44,960		39,340		9,557			(5,620)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	12/01/2025	397	745,536	1877.87		17,446		15,265		3,754			(2,181)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/27/2026	217	408,076	1877.87		13,834		12,969		4,811			(865)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/29/2024	11/30/2026	53	99,131	1877.87		3,351		3,141		1,174			(209)				0001
UST 3.875% 08/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/06/2024	11/07/2025	3	309	98		5		5		5			(1)				0001
UST 4.250% 11/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	11/20/2024	11/21/2025	9	851	98		10		9		11			(1)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2024	12/02/2025	224	1,357,519	6047.15		70,609		67,667		54,481			(2,942)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2024	12/02/2025	122	739,569	12094.3		23,584		22,602		18,975			(983)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/02/2024	12/02/2025	180	337,616	1874.48		7,824		7,498		1,826			(326)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2026	322	81,237	504.28		2,697		2,641		1,611			(56)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2025	9	22,877	2540.95		506		485		215			(21)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2026	131	332,465	5081.9		10,273		10,059		5,706			(214)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2025	118	137,693	2338.54		3,974		3,808		2,190			(166)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2026	57	67,200	2338.54		2,627		2,572		1,744			(55)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2025	335	2,028,960	6049.88		65,968		63,219		53,656			(2,749)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2025	186	1,124,339	12099.76		50,081		47,995		37,722			(2,087)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2025	7	41,707	12099.76		442		424		371			(18)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2025	341	637,368	3737.56		14,778		14,162		3,866			(616)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/03/2024	12/03/2026	81	150,507	3737.56		4,960		4,857		1,999			(103)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2024	12/04/2025	1	1,556	2349.06		45		43		23			(2)				0001
UST 4.250% 11/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2024	12/05/2025	2,033	2,033	1		34		32		50			(1)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2024	12/04/2025	146	890,015	6086.49		26,808		25,691		21,205			(1,117)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2024	12/04/2025	155	941,283	12172.98		57,286		54,899		37,931			(2,387)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2024	12/04/2025	2	9,706	6086.49		315		302		174			(13)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2024	12/04/2025	2	6,228	3596.45		205		196		73			(9)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/04/2024	12/04/2025	88	164,927	3728.16		3,925		3,762		1,098			(164)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/05/2025	213	53,946	505.38		1,273		1,220		576			(53)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/05/2025	18	46,300	5094.42		1,023		981		407			(43)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/04/2026	191	485,542	2547.21		15,003		14,691		7,959			(313)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/05/2025	228	1,382,642	6075.11		63,268		60,632		47,612			(2,636)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/05/2025	138	838,201	12150.22		36,894		35,356		26,505			(1,537)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/04/2026	69	418,135	12150.22		27,693		27,116		22,431			(577)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/05/2025	18	66,006	3592.92		2,277		2,182		850			(95)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/05/2025	654	1,217,710	3724.02		28,474		27,287		8,459			(1,186)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/05/2024	12/04/2026	563	1,048,210	3724.02		34,804		34,079		15,112			(725)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	1,175	297,467	506.24		7,020		6,728		3,017			(293)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/04/2026	169	42,686	506.24		1,417		1,388		786			(30)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	277	706,880	5108.98		15,622		14,971		5,689			(651)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/08/2025	88	224,097	2554.49		4,975		4,768		1,818			(207)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/04/2026	131	334,722	5108.98		10,343		10,127		5,193			(215)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/07/2026	387	988,796	2554.49		30,653		30,014		15,390			(639)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	71	83,894	2349.52		2,420		2,319		1,214			(101)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	544	3,310,707	6090.27		164,952		158,079		120,569			(6,873)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	1,023	6,227,653	12180.54		267,667		256,514		193,461			(11,153)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/08/2025	377	2,297,924	6090.27		81,906		78,493		61,521			(3,413)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/04/2026	7	41,096	12180.54		5,490		5,376		3,941			(114)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	2	12,493	6090.27		434		415		241			(18)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	85	306,480	3584.85		10,853		10,401		4,327			(452)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/05/2025	763	1,417,358	3715.16		33,875		32,463		10,690			(1,411)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/08/2025	298	553,219	1857.58		13,277		12,724		4,212			(553)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/06/2024	12/04/2026	133	246,457	3715.16		7,985		7,819		3,743			(166)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2025	85	215,967	5084.4		4,794		4,595		2,033			(200)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2026	53	133,800	5084.4		4,134		4,048		2,289			(86)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2025	47	54,635	2339.5		1,575		1,509		873			(66)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2026	36	42,240	2339.5		1,647		1,612		1,095			(34)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2025	460	2,785,165	6052.85		103,522		99,208		82,684			(4,313)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2025	16	99,076	12105.7		8,272		7,927		5,563			(345)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2025	331	614,636	3712.38		14,567		13,960		4,815			(607)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/09/2024	12/09/2026	183	340,209	3712.38		11,295		11,060		5,282			(235)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2025	424	106,881	504.68		2,522		2,417		1,203			(105)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2026	683	172,281	504.68		5,720		5,601		3,389			(119)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2025	27	69,501	5075.72		1,536		1,472		690			(64)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2025	45	52,022	2334.02		1,499		1,437		874			(62)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2026	127	148,652	2334.02		5,789		5,668		3,985			(121)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2025	251	1,514,093	6034.91		44,641		42,781		37,590			(1,860)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2025	299	1,802,190	12069.82		72,691		69,662		56,992			(3,029)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2026	3	16,521	6034.91		913		894		794			(19)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2025	9	31,188	3575.19		699		670		256			(29)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2025	411	761,221	3703.2		17,889		17,143		6,496			(745)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/10/2024	12/10/2026	294	543,740	3703.2		18,107		17,729		8,909			(377)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2024	12/11/2025	62	156,785	5085.98		3,481		3,336		1,470			(145)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2024	12/11/2025	303	1,843,954	6084.19		77,817		74,574		56,267			(3,242)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2024	12/11/2025	19	112,662	12168.38		4,325		4,145		3,268			(180)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2024	12/11/2025	20	71,317	3564.4		2,458		2,356		1,167			(102)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2024	12/11/2025	655	1,208,947	3691.52		28,531		27,342		11,464			(1,189)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/11/2024	12/11/2026	42	77,600	3691.52		2,514		2,462		1,360			(52)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/12/2025	77	19,317	502.86		456		437		242			(19)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/11/2026	10	2,546	502.86		85		83		54			(2)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/12/2025	65	165,748	5065.64		3,680		3,526		1,750			(153)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/11/2026	223	563,617	5065.64		17,416		17,053		10,350			(363)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/12/2025	26	30,506	2334.64		879		843		512			(37)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/12/2025	255	1,545,414	6051.25		95,202		91,235		68,778			(3,967)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/12/2025	28	171,907	12102.5		8,329		7,982		6,636			(347)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/11/2026	63	380,987	6051.25		42,411		41,528		33,909			(884)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/12/2025	44	268,315	12102.5		2,836		2,718		2,395			(118)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/12/2025	492	906,528	1843.61		21,303		20,416		8,945			(888)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/12/2024	12/11/2026	474	874,578	3687.22		29,123		28,517		15,700			(607)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/12/2025	723	181,232	250.66		4,277		4,099		2,474			(178)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/11/2026	1,189	298,070	250.66		9,866		9,661		6,649			(206)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/12/2025	204	515,327	5061.38		11,389		10,914		5,575			(475)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/15/2025	36	90,904	2530.69		2,018		1,934		990			(84)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/11/2026	600	1,518,555	5061.38		46,771		45,797		28,322			(974)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/12/2025	71	82,713	1166.41		2,377		2,278		1,410			(99)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/11/2026	8	9,444	2332.82		367		359		255			(8)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/12/2025	1,088	6,582,556	6051.09		272,011		260,677		215,536			(11,334)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/12/2025	213	1,286,851	12102.18		97,356		93,300		67,612			(4,057)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/15/2025	565	3,418,576	6051.09		115,454		110,643		93,047			(4,811)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/15/2025	220	1,333,641	12102.18		39,876		38,214		33,134			(1,661)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/11/2026	3	15,951	6051.09		2,141		2,096		1,612			(45)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/12/2025	27	95,230	3552.89		3,191		3,058		1,643			(133)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/15/2025	1	2,608	3552.89		87		83		45			(4)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/12/2025	1,668	3,067,081	3678.64		71,463		68,485		32,559			(2,978)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/15/2025	418	769,491	1839.32		17,929		17,182		8,230			(747)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/11/2026	47	86,103	1839.32		2,841		2,782		1,621			(59)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/14/2026	16	28,900	1839.32		954		934		546			(20)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2024	12/16/2025	175	442,923	2536.18		9,789		9,381		4,544			(408)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2024	12/16/2025	88	102,900	2339.08		2,971		2,847		1,674			(124)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2024	12/16/2025	220	1,337,987	6074.08		56,255		53,911		43,391			(2,344)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2024	12/16/2025	31	186,271	12148.16		13,033		12,490		8,931			(543)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2024	12/16/2025	6	34,434	6074.08		1,023		980		660			(43)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2024	12/16/2025	497	911,014	3664.92		21,409		20,517		10,941			(892)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/16/2024	12/16/2026	107	196,245	3664.92		6,515		6,380		4,001			(136)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2026	357	89,215	500.36		2,953		2,892		2,072			(62)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2025	18	21,126	2331.98		610		585		366			(25)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2026	98	114,264	2331.98		4,462		4,369		3,118			(93)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2025	254	1,536,019	6050.61		45,225		43,340		37,547			(1,884)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2025	421	2,547,380	12101.22		110,426		105,825		83,436			(4,601)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2025	44	268,314	12101.22		2,817		2,700		2,400			(117)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2025	22	79,378	3529.47		2,691		2,579		1,616			(112)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/17/2024	12/17/2025	524	956,651	3652.46		22,386		21,453		12,728			(933)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2024	12/18/2025	137	342,000	4985.96		7,558		7,243		5,598			(315)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2024	12/18/2025	278	1,630,080	5872.16		50,701		48,588		48,759			(2,113)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2024	12/18/2025	241	1,417,608	11744.32		80,260		76,916		73,605			(3,344)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2024	12/18/2026	15	86,413	11744.32		4,805		4,704		4,500			(100)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2024	12/18/2025	5	16,956	3480.84		626		600		523			(26)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2024	12/18/2025	681	1,227,110	3601.64		28,673		27,478		23,950			(1,195)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/18/2024	12/18/2026	380	683,840	3601.64		22,641		22,169		19,347			(472)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2024	12/19/2025	1,485	364,539	245.52		8,603		8,245		8,472			(358)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2024	12/19/2025	326	810,566	2486.06		17,914		17,167		14,240			(746)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2024	12/19/2025	27	30,270	1139.84		873		837		808			(36)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2024	12/19/2025	358	2,100,211	5867.08		123,195		118,062		111,455			(5,133)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2024	12/19/2025	46	268,182	11734.16		12,723		12,192		12,169			(530)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2024	12/19/2025	172	308,033	1794.49		7,023		6,731		6,577			(293)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/19/2024	12/18/2026	48	85,282	1794.49		2,797		2,739		2,566			(58)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/19/2025	731	179,995	246.38		4,248		4,071		3,857			(177)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/18/2026	747	184,144	492.76		6,095		5,968		5,573			(127)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/19/2025	321	801,597	2494.33		17,715		16,977		12,963			(738)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/22/2025	110	275,047	2494.33		6,106		5,852		4,469			(254)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/18/2026	372	927,742	4988.66		28,574		27,979		22,480			(595)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/22/2026	190	473,456	2494.33		14,582		14,279		11,505			(304)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/19/2025	25	28,451	2285.4		820		786		726			(34)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/18/2026	201	230,070	2285.4		8,961		8,775		8,190			(187)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/19/2025	1,555	9,221,208	5930.85		418,109		400,688		369,321			(17,421)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/19/2025	49	290,598	11861.7		12,829		12,294		11,672			(535)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/22/2025	1,271	7,538,305	5930.85		284,241		272,397		256,954			(11,843)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/18/2026	342	2,029,262	11861.7		113,473		111,109		104,628			(2,364)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/18/2026	112	665,079	5930.85		73,768		72,231		65,468			(1,537)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/19/2025	87	303,841	3486.25		10,463		10,027		8,704			(436)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/19/2025	1,625	2,929,321	3606.34		65,617		62,883		55,376			(2,734)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/22/2025	318	573,899	1803.17		12,855		12,320		10,900			(536)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/18/2026	402	724,021	3606.34		23,531		23,040		20,014			(490)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/20/2024	12/22/2026	374	673,533	1803.17		21,890		21,434		18,672			(456)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2025	8	1,901	492.2		45		43		42			(2)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2026	904	222,405	246.1		7,362		7,208		6,881			(153)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2026	88	218,678	2491.84		6,735		6,595		5,408			(140)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2025	1	1,646	2289.7		47		45		41			(2)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2025	331	1,977,742	5974.07		59,553		57,072		52,881			(2,481)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2025	240	1,433,314	11948.14		71,986		68,987		59,526			(2,999)				0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2025	6	34,487	5974.07		358		343		325			(15)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2025	465	837,859	3603.54		19,019		18,227		16,257			(792)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/23/2024	12/23/2026	104	187,999	3603.54		6,204		6,075		5,288			(129)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2024	12/24/2025	83	206,381	4998.62		4,561		4,371		3,198			(190)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2024	12/24/2025	24	27,148	2297.62		782		749		634			(33)				0001
UST 4.250% 11/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2024	12/26/2025	12,146	12,146	0.97		120		115		128			(5)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2024	12/24/2025	360	2,172,075	6040.04		89,350		85,627		69,837			(3,723)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/24/2024	12/24/2025	138	249,928	1806.67		5,823		5,581		4,529			(243)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2024	12/26/2025	41	248,673	6037.59		6,603		6,328		5,601			(275)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2024	12/26/2025	197	1,189,645	12075.18		61,028		58,486		46,537			(2,543)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2024	12/24/2026	6	37,600	12075.18		5,129		5,022		3,910			(107)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2024	12/26/2025		2,470	6037.59		84		81		58			(4)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2024	12/26/2025	2	14,082	6037.59		147		140		128			(6)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2024	12/26/2025	173	312,006	3613.26		7,176		6,877		5,675			(299)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/26/2025	754	185,563	491.96		4,379		4,197		4,170			(182)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/29/2025	124	30,400	245.98		720		690		686			(30)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/24/2026	191	46,925	245.98		1,549		1,516		1,464			(32)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/26/2025	99	245,896	4974		5,434		5,208		4,323			(226)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/29/2025	4	11,083	2487		246		236		196			(10)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/24/2026	333	829,192	2487		25,539		25,007		21,199			(532)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/28/2026	244	606,047	2487		18,666		18,277		15,535			(389)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/29/2026	257	638,398	2487		19,663		19,253		16,375			(410)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/26/2025	77	87,566	2287.9		2,518		2,413		2,212			(105)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/26/2025	830	4,957,056	5970.84		272,872		261,502		228,899			(11,370)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/26/2025	307	1,831,137	11941.68		57,531		55,134		51,531			(2,397)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/29/2025	789	4,712,821	5970.84		215,417		206,442		186,354			(8,976)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/26/2025	75	263,027	3487.19		8,887		8,517		7,333			(370)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/26/2025	584	1,051,644	3604.16		24,398		23,382		20,409			(1,017)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/29/2025	346	622,903	1802.08		14,451		13,849		12,143			(602)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/24/2026	405	729,465	3604.16		24,510		23,999		20,470			(511)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/28/2026	51	91,843	1802.08		3,077		3,013		2,585			(64)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2024	12/29/2026	9	15,958	1802.08		535		523		449			(11)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2024	12/30/2026	120	296,145	2474.97		9,121		8,931		8,229			(190)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2024	12/30/2025	361	2,131,740	5906.94		81,188		77,805		76,404			(3,383)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2024	12/30/2025	185	1,094,204	11813.88		46,236		44,310		42,861			(1,927)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2024	12/30/2026	3	19,922	11813.88		2,690		2,634		2,395			(56)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2024	12/30/2025	24	84,699	3473.58		2,410		2,309		2,237			(100)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2024	12/30/2025	575	1,031,577	3588.7		23,417		22,441		22,403			(976)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/30/2024	12/30/2026	20	36,367	3588.7		1,218		1,193		1,104			(25)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2025	210	51,764	492.44		1,222		1,171		1,145			(51)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2026	980	241,363	246.22		7,989		7,823		7,446			(166)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2025	23	55,676	4942.12		1,230		1,179		1,148			(51)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2025	6	7,065	2273.94		204		195		200			(8)				0001
UST 4.250% 11/15/34 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	01/02/2026	4,068	4,068	0.98		71		68		72			(3)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2025	230	1,349,930	5881.63		39,940		38,276		38,712			(1,664)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2025	310	1,822,720	11763.26		93,485		89,590		88,603			(3,895)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2025	796	1,430,629	3593.22		32,618		31,259		30,170			(1,359)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/31/2024	12/31/2026	424	761,379	3593.22		25,506		24,975		22,641			(531)				0001
0209999999. Subtotal - Purchased Options - Hedging Other - Other										8,360,845	82,994,308		43,961,877	XXX	106,137,562			(45,308,352)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										8,360,845	82,994,308		43,961,877	XXX	106,137,562			(45,308,352)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										8,360,845	82,994,308		43,961,877	XXX	106,137,562			(45,308,352)			XXX	XXX
0499999999. Total Purchased Options										8,360,845	82,994,308		43,961,877	XXX	106,137,562			(45,308,352)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
EUR: L USD 2333556, S EUR 2160000	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1WR9SYRVFCH09	11/19/2024	12/22/2025		2,333,556	0.93				52,286		52,286		52,286			11,523		0002
CAD: L USD 1747997.09, S CAD 2400000	ASSET HEDGE	D1	Currency	AEL 85LNZLR1WR9SYRVFCH09	10/15/2024	03/31/2025		1,747,997	1.37				73,645		73,645		73,645			4,340		0002
EUR: L USD 5713250, S EUR 5000000	ASSET HEDGE	D1	Currency	AEL 85LNZLR1WR9SYRVFCH09	08/16/2024	08/20/2027		5,713,250	0.88				224,379		224,379		224,379			46,376		0002
EUR: L USD 6752496.37, S EUR 6312278.1	ASSET HEDGE	D1 and BA1	Currency	AEL 85LNZLR1WR9SYRVFCH09	12/13/2024	12/22/2025		6,752,496	0.93				85,824		85,824		85,824			33,344		0002
EUR: L USD 529371.5, S EUR 490000	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1WR9SYRVFCH09	11/19/2024	12/22/2025		529,372	0.93				11,861		11,861		11,861			2,614		0002
EUR: L USD 115803.8, S EUR 107191	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1WR9SYRVFCH09	11/19/2024	12/22/2025		115,804	0.93				2,595		2,595		2,595			572		0002
CAD: L USD 4912588.05, S CAD 6730000	ASSET HEDGE	D2-2	Currency	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	03/31/2025		4,912,588	1.37				217,425		217,425		217,425			12,197		0002
CAD: L USD 4994342.86, S CAD 6842000	ASSET HEDGE	D2-2	Currency	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	03/31/2025		4,994,343	1.37				221,043		221,043		221,043			12,400		0002
CAD: L USD 4890638.67, S CAD 6708000	ASSET HEDGE	D2-2	Currency	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	03/31/2025		4,890,639	1.37				210,824		210,824		210,824			12,143		0002
CAD: L USD 4935216.61, S CAD 6761000	ASSET HEDGE	D2-2	Currency	AEL 85LNZLR1WR9SYRVFCH09	07/24/2024	03/31/2025		4,935,217	1.37				218,426		218,426		218,426			12,253		0002
1439999999. Subtotal - Forwards - Hedging Other													1,318,307	XXX	1,318,307		1,318,307			147,762	XXX	XXX
1479999999. Subtotal - Forwards													1,318,307	XXX	1,318,307		1,318,307			147,762	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										8,360,845	82,994,308		45,280,184	XXX	107,455,869		1,318,307	(45,308,352)		147,762	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										8,360,845	82,994,308		45,280,184	XXX	107,455,869		1,318,307	(45,308,352)		147,762	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges equity risk of fixed income annuity products.
0002	Hedges the currency risk of foreign denominated assets.

(b)

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

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/05/2022	01/05/2024	01/05/2024	Expiration	86	159,666	1857.24	6,115								(127)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/10/2022	01/10/2024	01/10/2024	Expiration	16	28,750	1850.29	1,075								(22)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/11/2022	01/11/2024	01/11/2024	Expiration	577	1,070,002	1854.36	40,566								(845)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/12/2022	01/12/2024	01/12/2024	Expiration	183	339,882	1854.6	12,983								(270)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/13/2022	01/12/2024	01/12/2024	Expiration	128	237,491	1853.58	9,262								(193)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/14/2022	01/12/2024	01/12/2024	Expiration	40	73,872	1850.38	2,778								(58)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2022	01/18/2024	01/18/2024	Expiration	39	72,085	1843.01	2,718								(57)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2022	01/19/2024	01/19/2024	Expiration	57	259,493	4532.76	9,990		17,578						(208)	17,578			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2022	01/19/2024	01/19/2024	Expiration	89	163,930	1838.31	6,147								(128)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2022	01/19/2024	01/19/2024	Expiration	29	53,525	1828.52	2,055								(43)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/21/2022	01/19/2024	01/19/2024	Expiration	17	30,676	1821.75	1,163								(24)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2022	01/24/2024	01/24/2024	Expiration	30	53,981	1823.6	2,100								(44)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2022	01/25/2024	01/25/2024	Expiration	146	265,576	1817.36	10,039								(209)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2022	01/26/2024	01/26/2024	Expiration	106	461,490	4349.93	17,223		32,304						(359)	32,304			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2022	01/26/2024	01/26/2024	Expiration	587	1,062,996	1810.3	40,819								(850)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2022	01/26/2024	01/26/2024	Expiration	133	240,075	1811.39	9,147								(191)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/28/2022	01/26/2024	01/26/2024	Expiration	8	13,944	1819.35	535								(11)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2022	01/31/2024	01/31/2024	Expiration	24	44,689	1825.99	1,747								(36)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2022	02/01/2024	02/01/2024	Expiration	112	204,377	1829.53	8,032								(502)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2022	02/02/2024	02/02/2024	Expiration	101	461,267	4589.38	17,309		32,289						(1,082)	32,289			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2022	02/02/2024	02/02/2024	Expiration	67	122,704	1835.46	4,675								(292)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/04/2022	02/02/2024	02/02/2024	Expiration	34	61,595	1820.86	2,482								(155)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2022	02/02/2024	02/02/2024	Expiration	26	48,094	1829.21	1,847								(115)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2022	02/07/2024	02/07/2024	Expiration	80	145,051	1820.23	5,512								(344)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2022	02/08/2024	02/08/2024	Expiration	75	136,438	1824.69	5,362								(335)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2022	02/09/2024	02/09/2024	Expiration	18	83,409	4587.18	3,253		5,839						(203)	5,839			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2022	02/09/2024	02/09/2024	Expiration	111	203,700	1832.28	8,026								(502)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2022	02/09/2024	02/09/2024	Expiration	240	436,500	1820.95	17,722								(1,108)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/11/2022	02/09/2024	02/09/2024	Expiration	13	23,915	1813.8	966								(60)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/14/2022	02/14/2024	02/14/2024	Expiration	93	167,725	1808.68	6,508								(407)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2022	02/15/2024	02/15/2024	Expiration	27	49,107	1814.36	1,891								(118)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/16/2022	02/16/2024	02/16/2024	Expiration	166	744,462	4475.01	28,587		52,112						(1,787)	52,112			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/16/2022	02/16/2024	02/16/2024	Expiration	70	127,394	1815.83	4,956								(310)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/18/2022	02/16/2024	02/16/2024	Expiration	216	390,922	1806.31	14,034								(877)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/22/2022	02/22/2024	02/22/2024	Expiration	177	318,839	1801.13	12,212		23						(763)	23			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/23/2022	02/23/2024	02/23/2024	Expiration	13	55,399	4225.5	2,687		5,124						(168)	5,124			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/25/2022	02/23/2024	02/23/2024	Expiration	83	149,729	1812.41	5,735								(358)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/23/2022	02/23/2024	02/23/2024	Expiration	61	109,265	1793.26	4,196		703						(262)	703			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/24/2022	02/23/2024	02/23/2024	Expiration	167	299,878	1792.78	11,125		2,011						(695)	2,011			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/28/2022	02/28/2024	02/28/2024	Expiration	12	21,932	1807.75	831								(52)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/01/2022	03/01/2024	03/01/2024	Expiration	178	319,868	1798.83	12,091		1,835						(1,259)	1,835			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2022	03/01/2024	03/01/2024	Expiration	76	334,737	4386.54	7,314		13,389						(762)	13,389			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2022	03/01/2024	03/01/2024	Expiration	109	197,849	1809.63	8,033								(837)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2022	03/01/2024	03/01/2024	Expiration	11	20,323	1812.45	713								(74)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/04/2022	03/04/2024	03/04/2024	Expiration	9	15,520	1812.35	565								(59)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2022	03/07/2024	03/07/2024	Expiration	125	225,038	1803.44	8,304		1,741						(865)	1,741			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2022	03/08/2024	03/08/2024	Expiration	13	24,250	1797.18	897		267						(93)	267			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2022	03/08/2024	03/08/2024	Expiration	38	162,672	4277.88	21,593		32,163						(2,249)	32,163			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2022	03/08/2024	03/08/2024	Expiration	204	368,133	1803.71	12,774		2,702						(1,331)	2,702			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2022	03/08/2024	03/08/2024	Expiration	62	111,172	1801.91	4,024		928						(419)	928			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/11/2022	03/11/2024	03/11/2024	Expiration	16	28,878	1797.65	1,051		361						(109)	361			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/14/2022	03/14/2024	03/14/2024	Expiration	349	627,433	1799.5	23,090		6,907						(2,405)	6,907			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/15/2022	03/15/2024	03/15/2024	Expiration	238	429,883	1806.2	15,734		3,163						(1,639)	3,163			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/16/2022	03/15/2024	03/15/2024	Expiration	63	273,611	4357.86	23,184		34,656						(2,415)	34,656			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/16/2022	03/15/2024	03/15/2024	Expiration	104	187,853	1810.74	6,894		908						(718)	908			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/17/2022	03/15/2024	03/15/2024	Expiration	24	44,232	1816.45	1,610		74						(168)	74			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/18/2022	03/18/2024	03/18/2024	Expiration	18	33,344	1818.06	1,217		36						(127)	36			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/21/2022	03/21/2024	03/21/2024	Expiration	182	330,630	1819.07	12,167		2,841						(1,267)	2,841			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/22/2022	03/22/2024	03/22/2024	Expiration	16	28,631	1821.81	1,056		131						(110)	131			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/23/2022	03/22/2024	03/22/2024	Expiration	79	353,518	4456.24	14,063		24,746						(1,465)	24,746			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/23/2022	03/22/2024	03/22/2024	Expiration	167	303,608	1816.91	11,082		2,207						(1,154)	2,207			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/24/2022	03/22/2024	03/22/2024	Expiration	39	70,325	1821.69	2,518		325						(262)	325			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/25/2022	03/25/2024	03/25/2024	Expiration	27	50,198	1827.21	1,812								(189)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/28/2022	03/28/2024	03/28/2024	Expiration	20	36,375	1828.37	1,240		369						(129)	369			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/29/2022	03/28/2024	03/28/2024	Expiration	714	1,309,609	1834.78	46,098		8,651						(4,802)	8,651			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/30/2022	03/28/2024	03/28/2024	Expiration	34	156,764	4602.45	7,101		12,933						(740)	12,933			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/30/2022	03/28/2024	03/28/2024	Expiration	345	632,876	1833.94	22,467		4,472						(2,340)	4,472			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	03/31/2022	03/28/2024	03/28/2024	Expiration	9	16,393	1826.43	584		184						(61)	184			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/04/2022	04/04/2024	04/04/2024	Expiration	36	66,114	1830.4	2,268								(331)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/06/2022	04/05/2024	04/05/2024	Expiration	34	152,649	4481.15	5,892		10,685						(859)	10,685			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/06/2022	04/05/2024	04/05/2024	Expiration	96	176,682	1831.99	6,308								(920)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/07/2022	04/05/2024	04/05/2024	Expiration	18	33,954	1836.09	1,161								(169)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/08/2022	04/08/2024	04/08/2024	Expiration	69	126,414	1837.75	4,336								(632)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/11/2022	04/11/2024	04/11/2024	Expiration	50	92,150	1831.7	3,170								(462)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/12/2022	04/12/2024	04/12/2024	Expiration	166	304,499	1831.08	10,657								(1,554)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/13/2022	04/12/2024	04/12/2024	Expiration	78	345,619	4446.59	24,514		33,546						(3,575)	33,546			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/13/2022	04/12/2024	04/12/2024	Expiration	70	127,768	1834.52	4,302								(627)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IR9SYRVFCH09	04/19/2022	04/19/2024	04/19/2024	Expiration	90	165,130	1838.01	5,713								(833)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2022	04/19/2024	04/19/2024	Expiration	88	391,424	4459.45	35,499		36,576						(5,177)	36,576			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2022	04/19/2024	04/19/2024	Expiration	237	437,750	1845.92	15,015								(2,190)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2022	04/19/2024	04/19/2024	Expiration	48	88,103	1841.92	2,855								(416)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/22/2022	04/22/2024	04/22/2024	Expiration	179	327,375	1826.07	11,131								(1,623)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/25/2022	04/25/2024	04/25/2024	Expiration	278	507,534	1826.74	16,952								(2,472)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2022	04/26/2024	04/26/2024	Expiration	102	184,475	1816.49	6,272								(915)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2022	04/26/2024	04/26/2024	Expiration	40	166,728	4183.96	6,369		11,671						(929)	11,671			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2022	04/26/2024	04/26/2024	Expiration	171	311,288	1819.48	10,117								(1,475)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/29/2022	04/29/2024	04/29/2024	Expiration	189	341,976	1806.84	10,955								(1,598)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2022	04/26/2024	04/26/2024	Expiration	807	203,023	251.69	6,903								(1,007)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2022	04/26/2024	04/26/2024	Expiration	148	395,998	2675.67	12,553								(1,831)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/29/2022	04/29/2024	04/29/2024	Expiration	6,397	1,602,659	250.54	54,490								(7,947)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/29/2022	04/29/2024	04/29/2024	Expiration	987	2,638,960	2672.62	83,655								(12,200)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2022	05/02/2024	05/02/2024	Expiration	6,414	1,600,000	249.47	54,400								(10,200)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2022	05/02/2024	05/02/2024	Expiration	982	2,625,000	2672.38	83,213								(15,602)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2022	05/03/2024	05/03/2024	Expiration	91	164,828	1807.52	5,340								(1,001)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2022	05/03/2024	05/03/2024	Expiration	391	98,176	251.07	3,328								(624)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2022	05/03/2024	05/03/2024	Expiration	152	409,019	2698.87	12,925								(2,423)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2022	05/03/2024	05/03/2024	Expiration	54	230,307	4300.17	18,694		28,065						(3,505)	28,065			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2022	05/03/2024	05/03/2024	Expiration	494	900,390	1821.05	29,443								(5,521)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2022	05/03/2024	05/03/2024	Expiration	52	93,938	1809.26	2,997								(562)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/06/2022	05/06/2024	05/06/2024	Expiration	43	77,990	1808.1	2,503		87						(469)	87			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2022	05/09/2024	05/09/2024	Expiration	399	719,248	1802.34	23,088		8,332						(4,329)	8,332			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2022	05/10/2024	05/10/2024	Expiration	605	1,612,247	2665.77	51,108								(9,583)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2022	05/10/2024	05/10/2024	Expiration	79	141,718	1799.14	4,521		2,132						(848)	2,132			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/11/2022	05/10/2024	05/10/2024	Expiration	38	101,500	2661.7	3,218								(603)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/11/2022	05/10/2024	05/10/2024	Expiration	47	185,162	3935.18	7,425		7,599						(1,392)	7,599			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2022	05/10/2024	05/10/2024	Expiration	15	26,117	1798.99	825		395						(155)	395			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/13/2022	05/13/2024	05/13/2024	Expiration	179	322,525	1804.26	10,256		3,554						(1,923)	3,554			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/16/2022	05/16/2024	05/16/2024	Expiration	293	783,431	2676.66	24,913								(4,671)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/16/2022	05/16/2024	05/16/2024	Expiration	305	551,343	1804.77	17,753		7,200						(3,329)	7,200			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/17/2022	05/17/2024	05/17/2024	Expiration	366	979,989	2677.01	31,066								(5,825)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/17/2022	05/17/2024	05/17/2024	Expiration	180	326,536	1810.27	10,612		3,712						(1,990)	3,712			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2022	05/17/2024	05/17/2024	Expiration	75	293,948	3923.68	14,051		27,190						(2,635)	27,190			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2022	05/17/2024	05/17/2024	Expiration	4	7,813	1791.76	248		170						(47)	170			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2022	05/17/2024	05/17/2024	Expiration	186	498,407	2677.94	15,800								(2,962)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2022	05/17/2024	05/17/2024	Expiration	529	132,157	249.7	4,493								(843)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2022	05/17/2024	05/17/2024	Expiration	62	166,592	2675.44	5,281								(990)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/20/2022	05/20/2024	05/20/2024	Expiration	93	165,842	1789.95	5,290		3,279						(992)	3,279			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/23/2022	05/23/2024	05/23/2024	Expiration	788	2,111,257	2678.81	66,927								(12,549)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2022	05/24/2024	05/24/2024	Expiration	39	69,456	1796.22	2,223		373						(417)	373			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2022	05/24/2024	05/24/2024	Expiration	70	188,569	2693.57	5,996								(1,124)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2022	05/24/2024	05/24/2024	Expiration	33	132,186	3978.73	5,816		10,905						(1,091)	10,905			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2022	05/24/2024	05/24/2024	Expiration	27	48,963	1797.75	1,577		221						(296)	221			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2022	05/24/2024	05/24/2024	Expiration	137	369,939	2700.96	11,764								(2,206)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2022	05/24/2024	05/24/2024	Expiration	96	173,906	1803.11	5,652		265						(1,060)	265			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/27/2022	05/24/2024	05/24/2024	Expiration	247	667,500	2707.84	21,227								(3,980)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2022	05/31/2024	05/31/2024	Expiration	36	64,803	1805.75	2,035								(382)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2022	05/31/2024	05/31/2024	Expiration	1,376	342,753	249.18	11,654								(2,671)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2022	05/31/2024	05/31/2024	Expiration	159	426,325	2680.84	13,515								(3,097)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2022	05/31/2024	05/31/2024	Expiration	41	167,616	4101.23	6,436		11,733						(1,475)	11,733			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2022	05/31/2024	05/31/2024	Expiration	144	259,037	1800.83	8,419		531						(1,929)	531			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2022	05/31/2024	05/31/2024	Expiration	91	164,568	1806.23	5,381								(1,233)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2022	06/07/2024	06/07/2024	Expiration	276	499,728	1807.56	16,241								(3,722)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2022	06/07/2024	06/07/2024	Expiration	454	112,552	247.93	3,816								(874)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2022	06/07/2024	06/07/2024	Expiration	71	191,056	2675.58	6,037								(1,384)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2022	06/07/2024	06/07/2024	Expiration	53	219,205	4115.77	8,461		15,344						(1,939)	15,344			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2022	06/07/2024	06/07/2024	Expiration	250	451,359	1802.58	14,534								(3,331)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/10/2022	06/10/2024	06/10/2024	Expiration	2,782	685,000	246.25	23,153								(5,306)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/10/2022	06/10/2024	06/10/2024	Expiration	798	2,109,250	2643.45	66,441								(15,226)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/10/2022	06/10/2024	06/10/2024	Expiration	119	212,794	1786.59	6,980		1,117						(1,600)	1,117			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/13/2022	06/13/2024	06/13/2024	Expiration	136	241,131	1773.88	7,740		2,730						(1,774)	2,730			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/14/2022	06/14/2024	06/14/2024	Expiration	56	99,161	1769.77	3,183		1,035						(729)	1,035			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2022	06/14/2024	06/14/2024	Expiration	419	102,360	244.3	3,429								(786)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2022	06/14/2024	06/14/2024	Expiration	437	1,142,168	2610.84	35,636								(8,167)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2022	06/14/2024	06/14/2024	Expiration	633	1,122,112	1771.98	35,122		10,297						(8,049)	10,297			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/17/2022	06/17/2024	06/17/2024	Expiration	9	16,014	1762.31	492		302						(113)	302			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2022	06/21/2024	06/21/2024	Expiration	21	36,860	1769.92	1,150		644						(264)	644			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2022	06/21/2024	06/21/2024	Expiration	352	921,760	2620.58	28,943								(6,633)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2022	06/21/2024	06/21/2024	Expiration	92	162,588	1773.7	5,105		2,488						(1,170)	2,488			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/21/2022	06/21/2024	06/21/2024	Expiration	782	2,040,793	2608.87	63,877								(14,638)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/21/2022	06/21/2024	06/21/2024	Expiration	200	353,579	1769.32	10,926		6,299						(2,504)	6,299			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2022	06/21/2024	06/21/2024	Expiration	1,210	297,463	245.79	10,025								(2,297)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2022	06/21/2024	06/21/2024	Expiration	262	684,250	2615.32	21,485								(4,924)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/24/2022	06/24/2024	06/24/2024	Expiration	242	635,020	2627.89	19,940								(4,569)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/24/2022	06/24/2024	06/24/2024	Expiration	32	57,289	1783.92	1,816		724						(416)	724			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2022	06/27/2024	06/27/2024	Expiration	148	387,813	2625.7	12,177								(2,791)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2022	06/28/2024	06/28/2024	Expiration	3,433	845,922	246.39	28,508								(6,533)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2022	06/28/2024	06/28/2024	Expiration	1,390	3,651,928	2627.71	114,671								(26,279)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2022	06/28/2024	06/28/2024	Expiration	82	314,984	3818.83	11,954		22,049						(2,739)	22,049			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2022	06/28/2024	06/28/2024	Expiration	400	712,090	1778.03	23,143		4,474						(5,304)	4,474			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2022	06/28/2024	06/28/2024	Expiration	13	23,038	1776.39	746		166						(171)	166			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2022	06/28/2024	06/28/2024	Expiration	231	604,732	2622.6	18,989								(4,352)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2022	06/28/2024	06/28/2024	Expiration	52	92,150	1778.59	2,912		550						(667)	550			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/01/2022	07/01/2024	07/01/2024	Expiration	206	545,933	2645.13	17,306								(4,687)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/01/2022	07/01/2024	07/01/2024	Expiration	133	236,680	1781.32	7,810								(2,115)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2022	07/05/2024	07/05/2024	Expiration	16	29,100	1778.59	969		71						(262)	71			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2022	07/05/2024	07/05/2024	Expiration	394	1,042,252	2646.66	32,935								(8,920)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2022	07/05/2024	07/05/2024	Expiration	37	141,348	3845.08	20,255		63,306						(5,486)	63,306			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2022	07/05/2024	07/05/2024	Expiration	104	184,300	1779.91	5,990		315						(1,622)	315			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2022	07/11/2024	07/11/2024	Expiration	21	37,386	1778.8	1,204		465						(326)	465			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2022	07/11/2024	07/11/2024	Expiration	320	843,645	2633.32	26,575								(7,197)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2022	07/12/2024	07/12/2024	Expiration	48	86,067	1776.89	2,780		1,499						(753)	1,499			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2022	07/12/2024	07/12/2024	Expiration	207	51,443	248.05	1,739								(471)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2022	07/12/2024	07/12/2024	Expiration	236	620,587	2634.97	19,486								(5,278)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2022	07/12/2024	07/12/2024	Expiration	1	2,104	1775	68		39						(18)	39			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2022	07/12/2024	07/12/2024	Expiration	206	541,651	2629.54	16,954								(4,592)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2022	07/12/2024	07/12/2024	Expiration	95	167,850	1772.94	5,505		3,303						(1,491)	3,303			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/15/2022	07/15/2024	07/15/2024	Expiration	55	97,398	1778.27	3,165		1,543						(857)	1,543			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/15/2022	07/15/2024	07/15/2024	Expiration	33	87,465	2635.23	2,746								(744)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2022	07/18/2024	07/18/2024	Expiration	13	23,038	1774.46	746		603						(202)	603			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2022	07/19/2024	07/19/2024	Expiration	93	245,708	2631.6	7,715								(2,090)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2022	07/19/2024	07/19/2024	Expiration	747	184,266	246.7	6,210								(1,682)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2022	07/19/2024	07/19/2024	Expiration	52	92,150	1787.88	2,976		1,375						(806)	1,375			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2022	07/19/2024	07/19/2024	Expiration	220	579,965	2630.29	18,211								(4,932)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/22/2022	07/22/2024	07/22/2024	Expiration	305	810,240	2653.52	25,604								(6,934)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/22/2022	07/22/2024	07/22/2024	Expiration	208	371,618	1788.59	12,486		5,853						(3,382)	5,853			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2022	07/25/2024	07/25/2024	Expiration	32	57,784	1790.41	1,855		830						(502)	830			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2022	07/26/2024	07/26/2024	Expiration	49	87,366	1789.93	2,822		1,764						(764)	1,764			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2022	07/26/2024	07/26/2024	Expiration	650	1,722,385	2650.47	54,255								(14,694)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2022	07/26/2024	07/26/2024	Expiration	1,064	265,250	249.37	8,965								(2,428)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2022	07/26/2024	07/26/2024	Expiration	78	207,649	2662.66	6,541								(1,772)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2022	07/26/2024	07/26/2024	Expiration	13	23,227	1801.02	732		323						(198)	323			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/29/2022	07/29/2024	07/29/2024	Expiration	325	870,139	2677.53	27,496								(7,447)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/29/2022	07/29/2024	07/29/2024	Expiration	6	10,912	1804.67	352		132						(95)	132			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2022	08/01/2024	08/01/2024	Expiration	245	441,313	1804.55	14,387		6,498						(4,496)	6,498			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2022	08/01/2024	08/01/2024	Expiration	494	1,322,832	2678.84	41,801								(13,063)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2022	08/02/2024	08/02/2024	Expiration	431	1,150,431	2666.73	36,124								(11,289)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2022	08/02/2024	08/02/2024	Expiration	580	1,045,497	1801.73	33,770		15,110						(10,553)	15,110			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2022	08/02/2024	08/02/2024	Expiration	74	198,167	2672.51	6,222								(1,945)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2022	08/02/2024	08/02/2024	Expiration	32	58,200	1799.88	1,880		902						(587)	902			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2022	08/02/2024	08/02/2024	Expiration	11	44,227	4155.17	2,782		5,257						(869)	5,257			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2022	08/02/2024	08/02/2024	Expiration	178	320,983	1802.64	10,271		4,475						(3,210)	4,475			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2022	08/02/2024	08/02/2024	Expiration	249	62,277	250.03	2,099								(656)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/05/2022	08/05/2024	08/05/2024	Expiration	218	393,177	1802.99	12,621		1,609						(3,944)	1,609			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/05/2022	08/05/2024	08/05/2024	Expiration	383	1,018,417	2658.72	31,978								(9,993)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2022	08/08/2024	08/08/2024	Expiration	515	1,372,798	2663.73	43,106								(13,471)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2022	08/09/2024	08/09/2024	Expiration	242	643,056	2660.04	20,192								(6,310)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2022	08/09/2024	08/09/2024	Expiration	277	499,291	1803.29	16,227		4,256						(5,071)	4,256			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2022	08/09/2024	08/09/2024	Expiration	796	198,291	249.22	6,682								(2,088)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2022	08/09/2024	08/09/2024	Expiration	96	255,000	2667.14	8,007								(2,502)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2022	08/09/2024	08/09/2024	Expiration	59	157,383	2659.53	4,926								(1,539)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2022	08/09/2024	08/09/2024	Expiration	82	149,040	1813.8	4,695		399						(1,467)	399			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/12/2022	08/12/2024	08/12/2024	Expiration	99	265,220	2666.37	8,301								(2,594)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/12/2022	08/12/2024	08/12/2024	Expiration	96	174,433	1821.85	5,530								(1,728)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/15/2022	08/15/2024	08/15/2024	Expiration	1,412	351,984	249.23	11,862								(3,707)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/15/2022	08/15/2024	08/15/2024	Expiration	22	39,977	1824.01	1,255		34						(392)	34			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/16/2022	08/16/2024	08/16/2024	Expiration	233	621,353	2669.49	19,448								(6,078)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/16/2022	08/16/2024	08/16/2024	Expiration	236	431,635	1826.77	13,640		380						(4,262)	380			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2022	08/16/2024	08/16/2024	Expiration	626	155,499	248.25	5,225		294						(1,633)	294			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2022	08/16/2024	08/16/2024	Expiration	65	173,699	2661.54	5,437								(1,699)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2022	08/16/2024	08/16/2024	Expiration	37	158,742	4274.04	11,307		21,745						(3,533)	21,745			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2022	08/16/2024	08/16/2024	Expiration	249	454,404	1823.8	13,950		1,141						(4,359)	1,141			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2022	08/16/2024	08/16/2024	Expiration	38	68,953	1824.07	2,200		163						(687)	163			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/19/2022	08/19/2024	08/19/2024	Expiration	280	743,260	2652.78	23,264								(7,270)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/19/2022	08/19/2024	08/19/2024	Expiration	19	33,950	1819	1,046		245						(327)	245			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/22/2022	08/22/2024	08/22/2024	Expiration	396	1,046,728	2643.58	32,763								(10,238)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2022	08/23/2024	08/23/2024	Expiration	526	129,480	246.12	4,338		2,225						(1,355)	2,225			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2022	08/23/2024	08/23/2024	Expiration	503	1,328,092	2638.06	41,436								(12,949)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2022	08/23/2024	08/23/2024	Expiration	6	26,405	4140.77	3,979		9,526						(1,244)	9,526			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2022	08/23/2024	08/23/2024	Expiration	223	403,372	1809.76	12,908		7,485						(4,034)	7,485			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2022	08/23/2024	08/23/2024	Expiration	136	247,474	1815.62	7,672		3,778						(2,397)	3,778			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/26/2022	08/26/2024	08/26/2024	Expiration	225	594,228	2638.74	18,540								(5,794)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/26/2022	08/26/2024	08/26/2024	Expiration	164	295,621	1799.88	9,549		7,452						(2,984)	7,452			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2022	08/29/2024	08/29/2024	Expiration	21	37,588	1798.29	1,146		990						(358)	990			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/29/2022	08/29/2024	08/29/2024	Expiration	462	1,214,750	2630.95	37,900								(11,844)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2022	08/30/2024	08/30/2024	Expiration	129	231,680	1792.64	6,997		7,743						(2,186)	7,743			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/30/2022	08/30/2024	08/30/2024	Expiration	405	1,063,234	2626.24	33,067								(10,333)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2022	08/30/2024	08/30/2024	Expiration	871	213,720	245.4	7,138		3,318						(2,231)	3,318			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2022	08/30/2024	08/30/2024	Expiration	123	321,705	2621.28	10,005								(3,127)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/31/2022	08/30/2024	08/30/2024	Expiration	23	40,354	1789	1,299		1,433						(406)	1,433			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/02/2022	08/30/2024	08/30/2024	Expiration	20	52,290	2616.84	1,626								(576)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2022	08/30/2024	08/30/2024	Expiration	134	349,750	2613.97	10,877								(3,852)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2022	08/30/2024	08/30/2024	Expiration	20	36,375	1790.24	1,164		1,266						(412)	1,266			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2022	09/06/2024	09/06/2024	Expiration	40	158,762	3979.87	7,684		14,685						(2,721)	14,685			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2022	09/06/2024	09/06/2024	Expiration	136	244,463	1796.18	7,774		5,410						(2,753)	5,410			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2022	09/06/2024	09/06/2024	Expiration	450	110,030	244.38	3,675		1,594						(1,302)	1,594			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2022	09/06/2024	09/06/2024	Expiration	175	457,472	2616.02	14,227								(5,039)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2022	09/06/2024	09/06/2024	Expiration	150	270,357	1797.77	8,408		5,739						(2,978)	5,739			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2022	09/06/2024	09/06/2024	Expiration	397	96,750	243.91	3,231		1,591						(1,144)	1,591			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2022	09/06/2024	09/06/2024	Expiration	89	231,750	2616.33	7,207								(2,553)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/09/2022	09/09/2024	09/09/2024	Expiration	238	624,415	2618.54	19,419								(6,878)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/09/2022	09/09/2024	09/09/2024	Expiration	48	87,300	1802.92	2,741		2,066						(971)	2,066			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2022	09/13/2024	09/13/2024	Expiration	68	121,036	1788.47	3,764		4,447						(1,333)	4,447			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2022	09/13/2024	09/13/2024	Expiration	258	673,249	2604.56	20,803								(7,368)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2022	09/13/2024	09/13/2024	Expiration	207	368,752	1778.97	11,505		15,590						(4,075)	15,590			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2022	09/13/2024	09/13/2024	Expiration	519	1,347,372	2595.98	41,499								(14,698)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2022	09/13/2024	09/13/2024	Expiration	538	1,401,120	2602.97	43,435								(15,383)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/16/2022	09/16/2024	09/16/2024	Expiration	140	363,090	2597	11,219								(3,974)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2022	09/19/2024	09/19/2024	Expiration	138	357,475	2594.23	11,010								(3,899)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2022	09/19/2024	09/19/2024	Expiration	54	95,554	1780.81	2,914		4,225						(1,032)	4,225			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2022	09/20/2024	09/20/2024	Expiration	256	61,677	241.26	2,041		3,063						(723)	3,063			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2022	09/20/2024	09/20/2024	Expiration	71	183,529	2584.92	5,653								(2,002)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2022	09/20/2024	09/20/2024	Expiration	1	4,183	3789.93	665		2,111						(236)	2,111			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2022	09/20/2024	09/20/2024	Expiration	139	246,380	1768.61	7,687		12,226						(2,722)	12,226			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/21/2022	09/20/2024	09/20/2024	Expiration	197	510,042	2583.48	15,709								(5,564)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/23/2022	09/23/2024	09/23/2024	Expiration	32	56,396	1759.37	1,731		3,310						(613)	3,310			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/23/2022	09/23/2024	09/23/2024	Expiration	758	181,892	239.88	6,002		10,305						(2,126)	10,305			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/23/2022	09/23/2024	09/23/2024	Expiration	1,471	3,763,614	2559.33	115,543		101						(40,921)	101			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2022	09/26/2024	09/26/2024	Expiration	360	631,487	1754.33	19,387		40,103						(6,866)	40,103			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/26/2022	09/26/2024	09/26/2024	Expiration	329	835,769	2543.26	25,658		4,037						(9,087)	4,037			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2022	09/27/2024	09/27/2024	Expiration	224	568,657	2537.67	17,458		4,280						(6,183)	4,280			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2022	09/27/2024	09/27/2024	Expiration	97	169,750	1751.35	5,228		11,401						(1,852)	11,401			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2022	09/27/2024	09/27/2024	Expiration	15	55,859	3719.04	2,664		5,167						(944)	5,167			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2022	09/27/2024	09/27/2024	Expiration	80	139,987	1758.96	4,354		8,756						(1,542)	8,756			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2022	09/27/2024	09/27/2024	Expiration	1,362	326,014	239.38	10,758		20,660						(3,810)	20,660			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2022	09/27/2024	09/27/2024	Expiration	78	199,723	2561.32	6,131								(2,172)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2022	09/27/2024	09/27/2024	Expiration	16	27,160	1751.24	856		1,826						(303)	1,826			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/30/2022	09/30/2024	09/30/2024	Expiration	11	27,930	2540.87	860		135						(305)	135			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2022	10/03/2024	10/03/2024	Expiration	68	118,698	1757.92	3,727		6,752						(1,475)	6,752			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2022	10/03/2024	10/03/2024	Expiration	136	348,075	2557.82	10,721								(4,244)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2022	10/04/2024	10/04/2024	Expiration	67	172,375	2569.45	5,309								(2,102)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2022	10/04/2024	10/04/2024	Expiration	678	161,975	239.07	5,345		9,540						(2,116)	9,540			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2022	10/04/2024	10/04/2024	Expiration	504	1,292,758	2563.36	39,688								(15,710)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2022	10/04/2024	10/04/2024	Expiration	33	124,787	3783.28	7,921		18,365						(3,135)	18,365			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2022	10/04/2024	10/04/2024	Expiration	173	305,356	1766.74	9,497		16,228						(3,759)	16,228			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2022	10/04/2024	10/04/2024	Expiration	119	210,490	1761.89	6,483		11,796						(2,566)	11,796			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2022	10/04/2024	10/04/2024	Expiration	154	393,103	2557.1	12,068								(4,777)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/07/2022	10/07/2024	10/07/2024	Expiration	56	143,832	2548.4	4,416								(1,748)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/07/2022	10/07/2024	10/07/2024	Expiration	46	80,673	1754.09	2,501		4,565						(990)	4,565			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2022	10/10/2024	10/10/2024	Expiration	344	603,757	1754.35	18,475		35,454						(7,313)	35,454			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2022	10/10/2024	10/10/2024	Expiration	349	888,765	2543.44	27,196								(10,765)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2022	10/11/2024	10/11/2024	Expiration	235	413,054	1755.52	12,763		26,126						(5,052)	26,126			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2022	10/11/2024	10/11/2024	Expiration	9	22,472	2543.63	690								(273)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2022	10/11/2024	10/11/2024	Expiration	11	37,793	3577.03	6,338		23,646						(2,509)	23,646			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2022	10/11/2024	10/11/2024	Expiration	183	320,100	1751.99	9,923		20,933						(3,928)	20,933			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2022	10/11/2024	10/11/2024	Expiration	647	154,049	238.06	5,068		9,461						(2,006)	9,461			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2022	10/11/2024	10/11/2024	Expiration	703	1,788,527	2544.1	54,729								(21,664)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2022	10/11/2024	10/11/2024	Expiration	13	23,719	1761.19	709		1,419						(281)	1,419			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2022	10/11/2024	10/11/2024	Expiration	26	67,077	2547.94	2,046								(810)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2022	10/17/2024	10/17/2024	Expiration	44	112,455	2545.77	3,441								(1,362)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2022	10/17/2024	10/17/2024	Expiration	41	71,919	1761.04	2,186		4,750						(865)	4,750			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2022	10/18/2024	10/18/2024	Expiration	491	115,949	236.25	3,803		8,775						(1,505)	8,775			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2022	10/18/2024	10/18/2024	Expiration	133	337,747	2541.71	10,301								(4,078)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2022	10/18/2024	10/18/2024	Expiration	5	20,299	3695.16	3,420		11,918						(1,354)	11,918			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2022	10/18/2024	10/18/2024	Expiration	15	25,711	1763.21	789		1,703						(312)	1,703			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2022	10/18/2024	10/18/2024	Expiration	59	149,940	2534.56	4,558		83						(1,804)	83			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2022	10/18/2024	10/18/2024	Expiration	48	123,117	2550.37	3,767								(1,491)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2022	10/18/2024	10/18/2024	Expiration	84	147,888	1758.26	4,496		10,240						(1,780)	10,240			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/21/2022	10/21/2024	10/21/2024	Expiration	613	144,500	235.68	4,740		10,257						(1,876)	10,257			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/21/2022	10/21/2024	10/21/2024	Expiration	263	669,007	2545.11	20,405								(8,077)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/21/2022	10/21/2024	10/21/2024	Expiration	49	87,300	1766.38	2,654		5,177						(1,051)	5,177			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2022	10/24/2024	10/24/2024	Expiration	301	767,898	2549.05	23,421								(9,271)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2022	10/25/2024	10/25/2024	Expiration	253	450,012	1775.83	13,770		18,506						(5,451)	18,506			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2022	10/25/2024	10/25/2024	Expiration	691	1,768,849	2558.24	54,127								(21,425)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2022	10/25/2024	10/25/2024	Expiration	352	902,158	2561.24	27,606								(10,927)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2022	10/25/2024	10/25/2024	Expiration	9	33,449	3830.6	2,028		4,681						(803)	4,681			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2022	10/25/2024	10/25/2024	Expiration	287	510,997	1777.81	15,637		20,422						(6,189)	20,422			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2022	10/25/2024	10/25/2024	Expiration	171	439,040	2564.74	13,435								(5,318)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2022	10/25/2024	10/25/2024	Expiration	109	193,515	1778.54	5,864		7,651						(2,321)	7,651			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/28/2022	10/28/2024	10/28/2024	Expiration	162	416,526	2568.38	12,746								(5,045)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2022	10/31/2024	10/31/2024	Expiration	272	697,608	2562.45	21,277								(8,422)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2022	10/31/2024	10/31/2024	Expiration	169	301,431	1784.95	9,073		8,699						(3,591)	8,699			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2022	11/01/2024	11/01/2024	Expiration	56	143,563	2561.69	4,379								(1,916)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2022	11/01/2024	11/01/2024	Expiration	69	122,862	1784.06	3,723		3,749						(1,629)	3,749			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2022	11/01/2024	11/01/2024	Expiration	340	604,451	1776.06	18,254		21,250						(7,986)	21,250			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2022	11/01/2024	11/01/2024	Expiration	653	154,570	236.78	5,054		8,291						(2,211)	8,291			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2022	11/01/2024	11/01/2024	Expiration	340	870,206	2555.99	26,541								(11,612)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2022	11/01/2024	11/01/2024	Expiration	27	69,965	2548.26	2,127								(931)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2022	11/07/2024	11/07/2024	Expiration	29	52,201	1785.59	1,561		2,112						(683)	2,112			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2022	11/07/2024	11/07/2024	Expiration	132	336,816	2550.51	10,239								(4,480)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2022	11/08/2024	11/08/2024	Expiration	8	29,700	3748.57	1,118		2,153						(489)	2,153			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2022	11/08/2024	11/08/2024	Expiration	38	68,319	1781.95	2,070		3,089						(906)	3,089			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2022	11/08/2024	11/08/2024	Expiration	154	394,124	2553.65	11,981								(5,242)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2022	11/08/2024	11/08/2024	Expiration	132	238,256	1800.8	7,172		8,167						(3,138)	8,167			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2022	11/08/2024	11/08/2024	Expiration	324	837,078	2587.4	25,615								(11,206)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2022	11/08/2024	11/08/2024	Expiration	284	726,180	2558.62	22,076								(9,658)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/11/2022	11/11/2024	11/11/2024	Expiration	17	31,350	1804.21	962		1,058						(421)	1,058			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/11/2022	11/11/2024	11/11/2024	Expiration	322	833,537	2585.78	25,506								(11,159)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2022	11/15/2024	11/15/2024	Expiration	121	314,382	2588.03	9,620								(4,209)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2022	11/15/2024	11/15/2024	Expiration	727	174,621	240.26	5,745		6,490						(2,513)	6,490			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2022	11/15/2024	11/15/2024	Expiration	64	164,836	2592.55	5,044								(2,207)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2022	11/15/2024	11/15/2024	Expiration	28	108,900	3958.79	10,367		21,780						(4,536)	21,780			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2022	11/15/2024	11/15/2024	Expiration	9	16,296	1801.5	499		436						(218)	436			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2022	11/15/2024	11/15/2024	Expiration	170	441,000	2587.4	13,451								(5,885)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/18/2022	11/18/2024	11/18/2024	Expiration	111	199,857	1802.74	6,176		5,552						(2,702)	5,552			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/18/2022	11/18/2024	11/18/2024	Expiration	7,876	1,883,952	239.19	61,794		83,096						(27,035)	83,096			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/18/2022	11/18/2024	11/18/2024	Expiration	459	1,187,414	2586.07	36,335								(15,897)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2022	11/21/2024	11/21/2024	Expiration	12	31,135	2585.69	953								(417)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2022	11/22/2024	11/22/2024	Expiration	44	79,790	1808.77	2,426		2,514						(1,061)	2,514			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2022	11/22/2024	11/22/2024	Expiration	36	143,781	4027.26	17,073		43,066						(7,469)	43,066			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2022	11/22/2024	11/22/2024	Expiration	181	327,374	1809.42	9,658		10,195						(4,225)	10,195			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2022	11/22/2024	11/22/2024	Expiration	222	53,394	240.25	1,751		2,249						(766)	2,249			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/23/2022	11/22/2024	11/22/2024	Expiration	137	356,492	2595.28	10,909								(4,773)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2022	11/22/2024	11/22/2024	Expiration	105	271,355	2591.75	8,276								(3,621)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2022	11/27/2024	11/27/2024	Expiration	76	196,000	2591.4	5,978								(2,615)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2022	11/29/2024	11/29/2024	Expiration	98	252,938	2588.36	7,740								(3,386)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2022	11/29/2024	11/29/2024	Expiration	2	3,750	1803.87	112		154						(49)	154			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2022	11/29/2024	11/29/2024	Expiration	1,465	352,654	240.7	11,567		17,596						(5,061)	17,596			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2022	11/29/2024	11/29/2024	Expiration	396	1,029,899	2600.63	31,412								(13,743)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2022	11/29/2024	11/29/2024	Expiration	329	596,576	1811.32	18,434		21,919						(8,065)	21,919			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/30/2022	01/02/2024	01/02/2024	Expiration	441	1,694,929	3839.5	101,394		207,607						4,225	207,607			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/30/2022	01/02/2024	01/02/2024	Expiration	7	21,603	3121.73	987		960						41	960			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/30/2022	01/02/2024	01/02/2024	Expiration	84	149,760	1792.36	3,205		435						134	435			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2022	12/01/2024	12/01/2024	Expiration	135	352,800	2609.95	10,796								(5,173)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/02/2022	12/02/2024	12/02/2024	Expiration	123	223,197	1813.74	6,629		7,475						(3,176)	7,475			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/05/2022	12/05/2024	12/05/2024	Expiration	119	214,613	1806.17	6,395		6,635						(3,064)	6,635			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/05/2022	12/05/2024	12/05/2024	Expiration	204	529,045	2599.25	16,189								(7,757)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2022	12/06/2024	12/06/2024	Expiration	150	390,021	2599.06	11,935								(5,719)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2022	12/06/2024	12/06/2024	Expiration	81	145,500	1802.9	4,540		4,413						(2,175)	4,413			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2022	12/06/2024	12/06/2024	Expiration	18	69,805	3933.92	8,141		26,041						(3,901)	26,041			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2022	12/06/2024	12/06/2024	Expiration	69	124,559	1802.76	3,849		3,788						(1,844)	3,788			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2022	12/06/2024	12/06/2024	Expiration	484	1,261,794	2604.69	38,737								(18,562)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/09/2022	12/09/2024	12/09/2024	Expiration	126	30,324	241.09	998		1,479						(478)	1,479			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/09/2022	12/09/2024	12/09/2024	Expiration	83	215,048	2594.04	6,602								(3,163)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/09/2022	12/09/2024	12/09/2024	Expiration	147	265,269	1801.6	7,879		8,038						(3,775)	8,038			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2022	12/12/2024	12/12/2024	Expiration	197	512,307	2595.73	15,728								(7,536)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2022	12/12/2024	12/12/2024	Expiration	479	864,913	1806.92	25,774		17,562						(12,350)	17,562			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2022	12/13/2024	12/13/2024	Expiration	781	2,034,345	2605.93	62,658								(30,024)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2022	12/13/2024	12/13/2024	Expiration	50	89,634	1809.79	2,689		1,463						(1,288)	1,463			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2022	12/13/2024	12/13/2024	Expiration	787	190,386	242.02	6,283		6,797						(3,010)	6,797			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2022	12/13/2024	12/13/2024	Expiration	173	451,298	2603.76	13,900								(6,660)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2022	12/13/2024	12/13/2024	Expiration	103	410,386	3995.32	44,219		98,493						(21,188)	98,493			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2022	12/13/2024	12/13/2024	Expiration	16	28,373	1806.81	877		510						(420)	510			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2022	12/13/2024	12/13/2024	Expiration	139	362,287	2599.22	11,122								(5,329)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/16/2022	12/16/2024	12/16/2024	Expiration	9	24,157	2593.37	742								(355)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2022	12/19/2024	12/19/2024	Expiration	49	87,300	1790.27	2,750		206						(1,318)	206			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2022	12/20/2024	12/20/2024	Expiration	527	1,359,593	2578.42	41,740								(20,000)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2022	12/20/2024	12/20/2024	Expiration	176	314,644	1790.64	9,439		2,202						(4,523)	2,202			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2022	12/20/2024	12/20/2024	Expiration	61	235,314	3878.44	25,887		62,443						(12,404)	62,443			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2022	12/20/2024	12/20/2024	Expiration	51	91,860	1795.9	2,848		372						(1,365)	372			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2022	12/20/2024	12/20/2024	Expiration	1,142	275,113	240.97	9,079		6,177						(4,350)	6,177			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2022	12/20/2024	12/20/2024	Expiration	147	379,731	2584.89	11,658								(5,586)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2022	12/20/2024	12/20/2024	Expiration	255	658,274	2578.86	20,209								(9,683)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2022	12/20/2024	12/20/2024	Expiration	394	705,942	1792.83	21,955		4,071						(10,520)	4,071			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/23/2022	12/23/2024	12/23/2024	Expiration	910	218,678	240.24	7,216		5,334						(3,458)	5,334			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/23/2022	12/23/2024	12/23/2024	Expiration	111	285,559	2577.67	8,767								(4,201)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2022	12/27/2024	12/27/2024	Expiration	9	15,308	1796.35	468		49						(224)	49			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2022	12/27/2024	12/27/2024	Expiration	807	2,068,554	2562.81	63,298								(30,330)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2022	12/27/2024	12/27/2024	Expiration	52	93,530	1790.28	2,946		616						(1,412)	616			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2022	12/27/2024	12/27/2024	Expiration	9	16,017	1795.8	479		56						(229)	56			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2022	12/27/2024	12/27/2024	Expiration	298	767,308	2572.2	23,480								(11,251)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/30/2022	12/30/2024	12/30/2024	Expiration	119	305,497	2569.16	9,348								(4,479)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/03/2023	01/03/2024	01/03/2024	Expiration	82	210,478	2571.41	4,631								(193)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/03/2023	01/03/2024	01/03/2024	Expiration	552	2,112,531	3824.14	155,010		320,455						(6,459)	320,455			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/03/2023	01/03/2024	01/03/2024	Expiration	11	35,126	3123.78	1,588		1,364						(66)	1,364			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/03/2023	01/03/2024	01/03/2024	Expiration	209	375,223	1792.66	8,067								(336)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/04/2023	01/04/2024	01/04/2024	Expiration	1,201	4,625,981	3852.97	219,501		424,153						(9,146)	424,153			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/04/2023	01/04/2024	01/04/2024	Expiration	108	339,630	3132.88	13,693		9,612						(571)	9,612			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/04/2023	01/04/2024	01/04/2024	Expiration	78	139,795	1797.66	3,057								(127)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/04/2023	01/04/2024	01/04/2024	Expiration	230	55,420	241.05	1,297								(54)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/04/2023	01/04/2024	01/04/2024	Expiration	31	81,064	2583.86	1,783								(74)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2023	01/05/2024	01/05/2024	Expiration	295	760,320	2579.66	16,727								(697)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2023	01/05/2024	01/05/2024	Expiration	968	3,687,284	3808.1	126,831		243,271						(5,285)	243,271			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2023	01/05/2024	01/05/2024	Expiration	5	17,429	3808.1	168		261						(7)	261			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2023	01/05/2024	01/05/2024	Expiration	14	44,514	3121.78	1,901		1,534						(79)	1,534			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/05/2023	01/05/2024	01/05/2024	Expiration	403	722,278	1791.07	15,385								(641)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2023	01/05/2024	01/05/2024	Expiration	1,226	4,776,794	3895.08	173,748		324,066						(7,239)	324,066			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2023	01/05/2024	01/05/2024	Expiration	34	107,214	3141.49	4,497		3,039						(187)	3,039			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2023	01/05/2024	01/05/2024	Expiration	918	1,654,954	1802.15	35,251								(1,469)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2023	01/08/2024	01/08/2024	Expiration	948	3,693,397	3895.08	147,953		287,336						(6,165)	287,336			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2023	01/08/2024	01/08/2024	Expiration	71	223,140	3141.49	9,751		7,594						(406)	7,594			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/06/2023	01/08/2024	01/08/2024	Expiration	275	496,000	1802.15	10,565								(440)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2023	01/09/2024	01/09/2024	Expiration	70	183,348	2603.38	4,034								(168)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2023	01/09/2024	01/09/2024	Expiration	498	1,938,042	3892.09	129,005		263,484						(5,375)	263,484			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/09/2023	01/09/2024	01/09/2024	Expiration	246	442,958	1799.78	9,524								(397)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2023	01/10/2024	01/10/2024	Expiration	95	246,525	2600.59	5,424								(226)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2023	01/10/2024	01/10/2024	Expiration	790	3,097,822	3919.25	140,793		273,923						(5,866)	273,923			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/10/2023	01/10/2024	01/10/2024	Expiration	353	635,465	1802.1	13,726								(572)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/11/2024	01/11/2024	Expiration	1,014	246,411	242.96	5,766								(240)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/11/2024	01/11/2024	Expiration	1,422	5,644,319	3969.61	221,619		410,630						(9,234)	410,630			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/11/2024	01/11/2024	Expiration	2	9,072	3969.61	91		136						(4)	136			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/11/2024	01/11/2024	Expiration	139	437,213	3152.65	17,046		9,734						(710)	9,734			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/11/2023	01/11/2024	01/11/2024	Expiration	508	918,638	1807.44	19,659								(819)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2023	01/12/2024	01/12/2024	Expiration	97	252,900	2617.67	5,564								(232)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2023	01/12/2024	01/12/2024	Expiration	741	2,952,129	3983.17	96,638		175,308						(4,027)	175,308			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/12/2023	01/12/2024	01/12/2024	Expiration	340	614,895	1806.71	13,282								(553)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2023	01/12/2024	01/12/2024	Expiration	143	373,989	2614.49	8,228								(343)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2023	01/12/2024	01/12/2024	Expiration	3,305	13,217,698	3999.09	549,862		1,027,489						(22,911)	1,027,489			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2023	01/12/2024	01/12/2024	Expiration	8	30,862	3999.09	310		463						(13)	463			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2023	01/12/2024	01/12/2024	Expiration	52	163,342	3155.62	6,966		4,392						(290)	4,392			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	01/13/2023	01/12/2024	01/12/2024	Expiration	576	1,042,652	1808.7	22,313								(930)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/13/2023	01/16/2024	01/16/2024	Expiration	477	1,907,743	3999.09	132,100		253,713						(5,504)	253,713			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/13/2023	01/16/2024	01/16/2024	Expiration	64	202,484	3155.62	8,600		4,796						(358)	4,796			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/13/2023	01/16/2024	01/16/2024	Expiration	216	391,260	1808.7	8,334								(347)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2023	01/17/2024	01/17/2024	Expiration	762	3,040,455	3990.97	181,408		345,268						(7,559)	345,268			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2023	01/17/2024	01/17/2024	Expiration	8	26,014	3153.34	1,121		614						(47)	614			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/17/2023	01/17/2024	01/17/2024	Expiration	755	1,363,755	1806.5	29,184								(1,216)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2023	01/18/2024	01/18/2024	Expiration	287	752,392	2619.14	16,553								(690)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2023	01/18/2024	01/18/2024	Expiration	772	3,032,392	3928.86	156,784		309,612						(6,533)	309,612			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2023	01/18/2024	01/18/2024	Expiration	1	3,677	3928.86	101		148						(4)	148			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2023	01/18/2024	01/18/2024	Expiration	33	102,797	3139.23	4,192		2,765						(175)	2,765			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/18/2023	01/18/2024	01/18/2024	Expiration	294	527,870	1798.19	11,508								(479)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2023	01/19/2024	01/19/2024	Expiration	49	128,700	2612.39	2,831								(118)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2023	01/19/2024	01/19/2024	Expiration	1,432	5,582,046	3898.85	210,994		396,933						(8,791)	396,933			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2023	01/19/2024	01/19/2024	Expiration	3	10,364	3127.16	433		345						(18)	345			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/19/2023	01/19/2024	01/19/2024	Expiration	393	703,743	1791.06	14,779								(616)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/19/2024	01/19/2024	Expiration	1,959	7,782,420	3972.61	281,121		509,156						(11,713)	509,156			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/19/2024	01/19/2024	Expiration	5	18,856	3972.61	190		283						(8)	283			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/19/2024	01/19/2024	Expiration	2	6,233	3140.17	216		118						(9)	118			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/19/2024	01/19/2024	Expiration	863	1,551,174	1798.29	32,730								(1,364)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/20/2024	01/20/2024	Expiration	6	25,254	3972.61	702		1,196						(29)	1,196			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/22/2024	01/22/2024	Expiration	765	3,040,849	3972.61	143,626		287,699						(5,984)	287,699			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/22/2024	01/22/2024	Expiration	71	221,472	3140.17	9,503		7,073						(396)	7,073			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/20/2023	01/22/2024	01/22/2024	Expiration	237	426,018	1798.29	8,989								(375)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2023	01/23/2024	01/23/2024	Expiration	94	247,115	2615.13	5,437								(227)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2023	01/23/2024	01/23/2024	Expiration	567	2,280,005	4019.81	154,414		315,373						(6,434)	315,373			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/23/2023	01/23/2024	01/23/2024	Expiration	245	441,501	1801.87	9,316								(388)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2023	01/24/2024	01/24/2024	Expiration	693	2,782,514	4016.95	175,525		362,301						(7,314)	362,301			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2023	01/24/2024	01/24/2024	Expiration	14	42,669	3147.84	1,941		1,213						(81)	1,213			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2023	01/24/2024	01/24/2024	Expiration	586	1,056,399	1801.8	22,290								(929)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/24/2023	01/24/2024	01/24/2024	Expiration	33	85,280	2617.01	1,876								(78)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2023	01/25/2024	01/25/2024	Expiration	1,015	247,935	244.3	5,826								(243)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2023	01/25/2024	01/25/2024	Expiration	164	430,676	2618.24	9,475								(395)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2023	01/25/2024	01/25/2024	Expiration	1,690	6,789,155	4016.22	339,557		659,973						(14,148)	659,973			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2023	01/25/2024	01/25/2024	Expiration	2	6,058	4016.22	199		295						(8)	295			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2023	01/25/2024	01/25/2024	Expiration	222	699,324	3145.3	29,344		22,520						(1,223)	22,520			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/25/2023	01/25/2024	01/25/2024	Expiration	278	499,985	1800.12	10,500								(437)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2023	01/26/2024	01/26/2024	Expiration	1,914	7,789,214	4070.56	288,733		534,556						(12,031)	534,556			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2023	01/26/2024	01/26/2024	Expiration	902	3,664,506	4060.43	122,968		225,310						(5,124)	225,310			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2023	01/26/2024	01/26/2024	Expiration	3	8,547	3146.59	358		268						(15)	268			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/26/2023	01/26/2024	01/26/2024	Expiration	529	952,674	1800.64	20,006								(834)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2023	01/26/2024	01/26/2024	Expiration	70	220,550	3145.97	9,285		6,953						(387)	6,953			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2023	01/26/2024	01/26/2024	Expiration	1,499	2,698,932	1800.06	56,947								(2,373)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2023	01/29/2024	01/29/2024	Expiration	940	3,827,054	4070.56	168,255		338,302						(7,011)	338,302			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2023	01/29/2024	01/29/2024	Expiration	75	237,091	3145.97	10,456		8,659						(436)	8,659			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/27/2023	01/29/2024	01/29/2024	Expiration	297	534,832	1800.06	11,231								(468)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2023	01/30/2024	01/30/2024	Expiration	70	182,288	2610.58	4,010								(167)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2023	01/30/2024	01/30/2024	Expiration	594	2,385,052	4017.77	146,036		317,584						(6,085)	317,584			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2023	01/30/2024	01/30/2024	Expiration	12	38,351	3142.67	1,722		1,629						(72)	1,629			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/30/2023	01/30/2024	01/30/2024	Expiration	90	161,892	1797.5	3,464		102						(144)	102			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2023	01/31/2024	01/31/2024	Expiration	1,023	4,171,816	4076.6	247,869		473,090						(10,328)	473,090			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2023	01/31/2024	01/31/2024	Expiration	615	1,110,817	1805.89	23,327								(972)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	01/31/2023	01/31/2024	01/31/2024	Expiration	97	255,244	2622.53	5,615								(234)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2023	02/01/2024	02/01/2024	Expiration	97	23,760	245.2	556								(69)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2023	02/01/2024	02/01/2024	Expiration	100	264,906	2637.86	5,828								(728)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2023	02/01/2024	02/01/2024	Expiration	1,522	6,269,453	4119.21	312,148		591,758						(39,018)	591,758			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2023	02/01/2024	02/01/2024	Expiration	1	5,678	4119.21	166		141						(21)	141			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2023	02/01/2024	02/01/2024	Expiration	77	242,936	3165.11	10,137		7,490						(1,267)	7,490			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2023	02/01/2024	02/01/2024	Expiration	358	647,134	1809.9	13,719								(1,715)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2023	02/02/2024	02/02/2024	Expiration	622	2,601,881	4179.76	109,712		199,968						(13,714)	199,968			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2023	02/02/2024	02/02/2024	Expiration	5	20,812	4179.76	616		837						(77)	837			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2023	02/02/2024	02/02/2024	Expiration	1	3,101	3172.36	128		81						(16)	81			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2023	02/02/2024	02/02/2024	Expiration	362	655,849	1813.82	14,035								(1,754)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/02/2023	02/02/2024	02/02/2024	Expiration	88	233,687	2642.88	5,141								(643)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2023	02/02/2024	02/02/2024	Expiration	1,657	6,856,047	4136.48	276,969		511,050						(34,621)	511,050			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2023	02/02/2024	02/02/2024	Expiration	6	18,634	3166.59	790		524						(99)	524			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2023	02/02/2024	02/02/2024	Expiration	1,334	2,414,505	1810.28	50,946								(6,368)				0001
UST 4.125% 11/15/32 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/01/2023	02/02/2024	02/02/2024	Expiration	247	24,222	98	350		276						(44)	276			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2023	02/05/2024	02/05/2024	Expiration	1,261	5,214,100	4136.48	215,575		401,765						(26,947)	401,765			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/03/2023	02/05/2024	02/05/2024	Expiration	251	453,704	1810.28	9,573								(1,197)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2023	02/06/2024	02/06/2024	Expiration	23	61,182	2614.28	1,340								(167)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2023	02/06/2024	02/06/2024	Expiration	674	2,770,967	4111.08	167,161		328,287						(20,895)	328,287			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2023	02/06/2024	02/06/2024	Expiration	4	14,120	3161.29	668		459						(83)	459			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/06/2023	02/06/2024	02/06/2024	Expiration	381	689,079	1806.55	14,402								(1,800)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2023	02/07/2024	02/07/2024	Expiration	609	2,537,338	4164	133,924		257,742						(16,741)	257,742			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2023	02/07/2024	02/07/2024	Expiration	175	316,429	1808.48	6,645								(831)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/07/2023	02/07/2024	02/07/2024	Expiration	274	66,524	242.68	1,557								(195)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2023	02/08/2024	02/08/2024	Expiration	2,253	9,276,817	4117.86	395,917		724,206						(49,490)	724,206			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2023	02/08/2024	02/08/2024	Expiration	75	237,307	3156.28	10,251		7,282						(1,281)	7,282			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2023	02/08/2024	02/08/2024	Expiration	608	1,096,789	1803.22	22,923								(2,865)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2023	02/08/2024	02/08/2024	Expiration	256	62,049	242.42	1,452								(181)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/08/2023	02/08/2024	02/08/2024	Expiration	175	457,806	2611.53	10,026								(1,253)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2023	02/09/2024	02/09/2024	Expiration	1,208	4,928,541	4081.5	197,269		361,929						(24,659)	361,929			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/09/2023	02/09/2024	02/09/2024	Expiration	297	533,863	1797.92	11,211								(1,401)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/09/2024	02/09/2024	Expiration	43	110,658	2600.79	2,423								(303)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/09/2024	02/09/2024	Expiration	1,760	7,200,360	4090.46	283,218		548,711						(35,402)	548,711			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/09/2024	02/09/2024	Expiration		1,014	4090.46	10		15						(1)	15			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/09/2024	02/09/2024	Expiration	1,286	2,317,085	1801.62	49,354								(6,169)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/10/2024	02/10/2024	Expiration		546	4090.46	12		27						(1)	27			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/12/2024	02/12/2024	Expiration	864	3,534,062	4090.46	189,906		401,039						(23,738)	401,039			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/12/2024	02/12/2024	Expiration	2	7,552	4090.46	179		314						(22)	314			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/12/2024	02/12/2024	Expiration	1	5,854	4090.46	60		88						(8)	88			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/10/2023	02/12/2024	02/12/2024	Expiration	308	554,548	1801.62	11,867								(1,483)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2023	02/13/2024	02/13/2024	Expiration	827	3,421,769	4137.29	211,293		403,283						(26,412)	403,283			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/13/2023	02/13/2024	02/13/2024	Expiration	343	619,649	1807.29	13,075								(1,634)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/14/2023	02/14/2024	02/14/2024	Expiration	351	912,460	2601.38	19,983								(2,498)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/14/2023	02/14/2024	02/14/2024	Expiration	1,026	4,245,466	4136.13	196,240		375,682						(24,530)	375,682			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/14/2023	02/14/2024	02/14/2024	Expiration	407	734,992	1804.99	15,214								(1,902)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2023	02/15/2024	02/15/2024	Expiration	1,927	7,993,577	4147.6	442,709		843,957						(55,339)	843,957			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2023	02/15/2024	02/15/2024	Expiration	2	7,526	4147.6	210		188						(26)	188			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2023	02/15/2024	02/15/2024	Expiration	1	3,155	4147.6	33		47						(4)	47			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2023	02/15/2024	02/15/2024	Expiration	86	271,956	3166.59	11,709		7,766						(1,464)	7,766			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2023	02/15/2024	02/15/2024	Expiration	2,073	3,747,020	1807.46	78,313								(9,789)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2023	02/15/2024	02/15/2024	Expiration	513	123,715	241.09	2,895								(362)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/15/2023	02/15/2024	02/15/2024	Expiration	202	526,131	2600.79	11,522								(1,440)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/16/2023	02/16/2024	02/16/2024	Expiration	241	626,692	2595.73	13,725								(1,716)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/16/2023	02/16/2024	02/16/2024	Expiration	734	3,001,008	4090.41	120,451		225,173						(15,056)	225,173			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/16/2023	02/16/2024	02/16/2024	Expiration	27	86,717	3162.26	3,781		2,627						(473)	2,627			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/16/2023	02/16/2024	02/16/2024	Expiration	485	876,135	1804.75	18,486								(2,311)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/16/2024	02/16/2024	Expiration	116	301,832	2595.8	6,610								(826)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/16/2024	02/16/2024	Expiration	1,770	7,221,588	4079.09	307,143		603,620						(38,393)	603,620			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/16/2024	02/16/2024	Expiration	24	76,038	3164.76	2,677		1,290						(335)	1,290			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/16/2024	02/16/2024	Expiration	1,637	2,955,434	1805.95	61,769								(7,721)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/19/2024	02/19/2024	Expiration	4	15,448	4079.09	450		446						(56)	446			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/20/2024	02/20/2024	Expiration	860	3,507,097	4079.09	199,871		413,359						(24,984)	413,359			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/20/2024	02/20/2024	Expiration	4	17,856	4079.09	180		268						(23)	268			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/20/2024	02/20/2024	Expiration	62	197,258	3164.76	8,699		5,827						(1,087)	5,827			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/17/2023	02/20/2024	02/20/2024	Expiration	323	583,871	1805.95	12,261								(1,533)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/21/2023	02/21/2024	02/21/2024	Expiration	685	2,738,484	3997.34	143,148		296,934						(17,893)	296,934			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/21/2023	02/21/2024	02/21/2024	Expiration	17	53,999	3145.99	2,572		2,270						(321)	2,270			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/21/2023	02/21/2024	02/21/2024	Expiration	283	507,686	1794.3	10,712		444						(1,339)	444			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/22/2023	02/22/2024	02/22/2024	Expiration	1,036	247,436	238.84	5,765		1,668						(721)	1,668			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/22/2023	02/22/2024	02/22/2024	Expiration	160	412,679	2578.95	9,038								(1,130)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	02/22/2023	02/22/2024	02/22/2024	Expiration	2,259	9,016,022	3991.05	462,396		912,055						(57,799)	912,055			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/22/2024	02/22/2024	Expiration	105	331,620	3146.28	14,704		13,540						(1,838)	13,540			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/22/2024	02/22/2024	Expiration	185	332,279	1794.23	7,011		1,302						(876)	1,302			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2023	02/23/2024	02/23/2024	Expiration	130	335,597	2581.95	7,350								(919)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2023	02/23/2024	02/23/2024	Expiration	1,070	4,292,300	4012.32	165,111		327,449						(20,639)	327,449			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2023	02/23/2024	02/23/2024	Expiration	3	12,267	4012.32	125		184						(16)	184			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2023	02/23/2024	02/23/2024	Expiration	57	178,369	3148.3	7,706		7,233						(963)	7,233			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/23/2023	02/23/2024	02/23/2024	Expiration	326	585,150	1795.15	12,288		3,146						(1,536)	3,146			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/23/2024	02/23/2024	Expiration	2,130	8,457,452	3970.04	348,780		759,968						(43,597)	759,968			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/23/2024	02/23/2024	Expiration	2	8,213	3970.04	83		123						(10)	123			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/23/2024	02/23/2024	Expiration	13	42,239	3144.89	1,525		1,339						(191)	1,339			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/23/2024	02/23/2024	Expiration	2,131	3,821,602	1792.97	80,636		25,215						(10,079)	25,215			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/23/2024	02/23/2024	Expiration	161	414,405	2574	9,075								(1,134)				0001
UST 3.50% 02/15/33 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/22/2023	02/23/2024	02/23/2024	Expiration	103	10,056	98	140		100						(18)	100			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/24/2024	02/24/2024	Expiration	8	30,053	3970.04	697		1,148						(87)	1,148			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/26/2024	02/26/2024	Expiration	1,088	4,319,562	3970.04	195,446		443,465						(24,431)	443,465			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/26/2024	02/26/2024	Expiration	3	10,013	3144.89	485		472						(61)	472			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/24/2023	02/26/2024	02/26/2024	Expiration	155	278,373	1792.97	5,902		1,163						(738)	1,163			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2023	02/27/2024	02/27/2024	Expiration	595	2,370,830	3982.24	150,245		360,748						(18,781)	360,748			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2023	02/27/2024	02/27/2024	Expiration	5	18,875	3982.24	193		283						(24)	283			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2023	02/27/2024	02/27/2024	Expiration	7	20,849	3147.15	1,003		993						(125)	993			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2023	02/27/2024	02/27/2024	Expiration	335	600,232	1793.56	12,665		2,948						(1,583)	2,948			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/27/2023	02/27/2024	02/27/2024	Expiration	216	557,010	2575.39	12,199								(1,525)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2023	02/28/2024	02/28/2024	Expiration	1,156	4,589,234	3970.15	254,178		573,679						(31,772)	573,679			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2023	02/28/2024	02/28/2024	Expiration	621	1,112,508	1792.16	23,474		7,437						(2,934)	7,437			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	02/28/2023	02/28/2024	02/28/2024	Expiration	631	1,625,650	2575.3	35,602								(4,450)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	03/01/2024	03/01/2024	Expiration	322	76,772	238.16	1,804		1,186						(376)	1,186			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	03/01/2024	03/01/2024	Expiration	108	277,630	2570.6	6,330								(1,319)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	03/01/2024	03/01/2024	Expiration	1,931	7,629,963	3951.39	372,290		826,782						(77,560)	826,782			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	03/01/2024	03/01/2024	Expiration	2	7,193	3951.39	201		608						(42)	608			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	03/01/2024	03/01/2024	Expiration	142	445,293	3140.11	19,797		21,599						(4,124)	21,599			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	03/01/2023	03/01/2024	03/01/2024	Expiration	1,160	2,075,060	1789.08	44,199		23,278						(9,208)	23,278			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2023	03/01/2024	03/01/2024	Expiration	1,108	4,409,953	3981.35	160,393		344,507						(33,415)	344,507			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/02/2023	03/01/2024	03/01/2024	Expiration	749	1,344,077	1794.21	28,494		11,192						(5,936)	11,192			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/01/2024	03/01/2024	Expiration	238	614,195	2578.36	13,389								(2,789)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/01/2024	03/01/2024	Expiration	1,421	5,749,666	4045.64	227,910		453,273						(47,481)	453,273			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/04/2024	03/04/2024	Expiration	921	3,726,900	4045.64	185,074		437,815						(38,557)	437,815			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/05/2024	03/05/2024	Expiration	789	3,190,065	4045.64	126,480		263,468						(26,350)	263,468			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/01/2024	03/01/2024	Expiration	4	11,506	3160.11	566		549						(118)	549			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/04/2024	03/04/2024	Expiration	122	386,967	3160.11	16,443		14,901						(3,426)	14,901			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/01/2024	03/01/2024	Expiration	1,056	1,901,010	1800.01	39,921		9,653						(8,317)	9,653			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2023	03/07/2024	03/07/2024	Expiration	933	3,720,016	3986.37	161,724		354,221						(33,692)	354,221			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2023	03/07/2024	03/07/2024	Expiration	535	957,311	1789.42	20,295		14,964						(4,228)	14,964			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2023	03/08/2024	03/08/2024	Expiration	265	63,110	238.04	1,483		1,357						(309)	1,357			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2023	03/08/2024	03/08/2024	Expiration	250	641,137	2562.19	14,041		783						(2,925)	783			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2023	03/08/2024	03/08/2024	Expiration	2,413	9,634,450	3992.01	453,707		932,152						(94,522)	932,152			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2023	03/08/2024	03/08/2024	Expiration	7	28,430	3992.01	688		3,441						(143)	3,441			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2023	03/08/2024	03/08/2024	Expiration	155	487,988	3144.69	22,135		25,271						(4,611)	25,271			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/04/2024	03/04/2024	Expiration	415	747,762	1800.01	15,703		3,847						(3,271)	3,847			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/03/2023	03/05/2024	03/05/2024	Expiration	593	1,067,444	1800.01	22,523		3,700						(4,692)	3,700			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2023	03/06/2024	03/06/2024	Expiration	941	3,810,904	4048.42	200,929		461,967						(41,860)	461,967			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/06/2023	03/06/2024	03/06/2024	Expiration	717	1,290,068	1798.26	27,349		9,893						(5,698)	9,893			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/07/2023	03/07/2024	03/07/2024	Expiration	48	122,211	2563.38	2,664		120						(555)	120			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/08/2023	03/08/2024	03/08/2024	Expiration	1,521	2,723,248	1790.06	58,005		40,908						(12,084)	40,908			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2023	03/08/2024	03/08/2024	Expiration	161	412,811	2561.12	8,999		677						(1,875)	677			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2023	03/08/2024	03/08/2024	Expiration	1,082	4,239,899	3918.32	196,495		413,375						(40,937)	413,375			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/09/2023	03/08/2024	03/08/2024	Expiration	818	1,456,347	1781.41	30,729		29,055						(6,402)	29,055			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/08/2024	03/08/2024	Expiration	59	151,048	2571.17	3,308								(689)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/08/2024	03/08/2024	Expiration	1,342	5,183,491	3861.59	238,341		470,379						(49,654)	470,379			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/11/2024	03/11/2024	Expiration	935	3,609,342	3861.59	176,957		465,581						(36,866)	465,581			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/12/2024	03/12/2024	Expiration	1,232	4,758,868	3861.59	199,537		496,030						(41,570)	496,030			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/08/2024	03/08/2024	Expiration	27	105,200	3861.59	1,046		1,578						(218)	1,578			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/08/2024	03/08/2024	Expiration	22	69,756	3115.86	2,581		3,738						(538)	3,738			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/11/2024	03/11/2024	Expiration		1,359	3115.86	60		90						(12)	90			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/12/2024	03/12/2024	Expiration		1,224	3115.86	58		90						(12)	90			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/08/2024	03/08/2024	Expiration	1,439	2,552,433	1773.19	54,112		62,991						(11,273)	62,991			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/11/2024	03/11/2024	Expiration	278	492,726	1773.19	10,397		13,038						(2,166)	13,038			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/10/2023	03/12/2024	03/12/2024	Expiration	469	831,383	1773.19	17,625		23,701						(3,672)	23,701			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2023	03/13/2024	03/13/2024	Expiration	239	617,934	2584.53	13,656								(2,845)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2023	03/13/2024	03/13/2024	Expiration	789	3,042,840	3855.76	178,793		541,864						(37,248)	541,864			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2023	03/13/2024	03/13/2024	Expiration	4	13,210	3116.72	555		985						(116)	985			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/13/2023	03/13/2024	03/13/2024	Expiration	325	576,071	1772.98	12,213		17,282						(2,544)	17,282			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/14/2023	03/14/2024	03/14/2024	Expiration	756	180,628	238.82	4,245		2,579						(884)	2,579			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/14/2023	03/14/2024	03/14/2024	Expiration	18	47,236	2581.63	1,039								(216)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/14/2023	03/14/2024	03/14/2024	Expiration	841	3,297,806	3919.29	167,697		410,322						(34,937)	410,322			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/14/2023	03/14/2024	03/14/2024	Expiration	301	535,883	1777.98	11,361		12,457						(2,367)	12,457			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/15/2023	03/15/2024	03/15/2024	Expiration	1,871	7,283,630	3891.93	326,181		710,717						(67,954)	710,717			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/15/2023	03/15/2024	03/15/2024	Expiration	2	8,958	3891.93	89		134						(19)	134			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/15/2023	03/15/2024	03/15/2024	Expiration	127	394,990	3117.49	14,543		25,187						(3,030)	25,187			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/15/2023	03/15/2024	03/15/2024	Expiration	581	1,029,563	1772.96	22,136		27,020						(4,612)	27,020			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/15/2023	03/15/2024	03/15/2024	Expiration	346	82,328	238.11	1,943		1,262						(405)	1,262			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/15/2023	03/15/2024	03/15/2024	Expiration	55	142,985	2587.54	3,174								(661)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/16/2023	03/15/2024	03/15/2024	Expiration	51	131,837	2582.98	2,914								(607)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/16/2023	03/15/2024	03/15/2024	Expiration	1,018	4,031,540	3960.28	152,701		334,430						(31,813)	334,430			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/16/2023	03/15/2024	03/15/2024	Expiration	1,035	1,838,729	1777.12	39,349		43,839						(8,198)	43,839			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/15/2024	03/15/2024	Expiration	119	309,426	2593.69	6,838								(1,425)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/15/2024	03/15/2024	Expiration	1,037	4,063,120	3916.64	178,703		366,445						(37,230)	366,445			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/18/2024	03/18/2024	Expiration	953	3,733,216	3916.64	157,042		383,632						(32,717)	383,632			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/19/2024	03/19/2024	Expiration	1,312	5,137,988	3916.64	328,962		954,272						(68,534)	954,272			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/17/2024	03/17/2024	Expiration	2	5,880	3916.64	115		488						(24)	488			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/18/2024	03/18/2024	Expiration	6	17,419	3110.66	632		1,113						(132)	1,113			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/19/2024	03/19/2024	Expiration	96	297,719	3110.66	12,646		22,605						(2,635)	22,605			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/15/2024	03/15/2024	Expiration	599	1,060,162	1768.61	22,581		30,499						(4,704)	30,499			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/21/2023	03/21/2024	03/21/2024	Expiration	1,239	4,960,176	4002.87	298,854		697,436						(62,261)	697,436			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/21/2023	03/21/2024	03/21/2024	Expiration	15	46,019	3131.85	1,901		3,254						(396)	3,254			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/21/2023	03/21/2024	03/21/2024	Expiration	999	1,778,681	1779.74	38,064		54,927						(7,930)	54,927			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/21/2023	03/21/2024	03/21/2024	Expiration	122	314,939	2587.11	6,960								(1,450)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/22/2023	03/22/2024	03/22/2024	Expiration	350	84,149	240.17	1,978		1,132						(412)	1,132			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/22/2023	03/22/2024	03/22/2024	Expiration	134	346,795	2589.91	7,629								(1,589)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/22/2023	03/22/2024	03/22/2024	Expiration	1,576	6,206,541	3936.97	319,774		821,544						(66,620)	821,544			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/22/2023	03/22/2024	03/22/2024	Expiration	1	2,950	3936.97	71		259						(15)	259			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/22/2023	03/22/2024	03/22/2024	Expiration	141	440,572	3115.41	17,891		32,345						(3,727)	32,345			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/22/2023	03/22/2024	03/22/2024	Expiration	460	815,047	1770.16	17,361		27,608						(3,617)	27,608			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/23/2023	03/22/2024	03/22/2024	Expiration	147	381,153	2598.65	8,385								(1,747)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/23/2023	03/22/2024	03/22/2024	Expiration	1,835	7,243,992	3948.72	328,534		775,338						(68,445)	775,338			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/23/2023	03/22/2024	03/22/2024	Expiration	812	1,435,085	1767.34	30,424		50,978						(6,338)	50,978			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/22/2024	03/22/2024	Expiration	959	3,806,372	3970.99	138,306		319,728						(28,814)	319,728			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/25/2024	03/25/2024	Expiration	1,352	5,369,951	3970.99	266,590		703,139						(55,540)	703,139			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/26/2024	03/26/2024	Expiration	1,074	4,264,347	3970.99	232,827		624,647						(48,506)	624,647			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/27/2023	03/27/2024	03/27/2024	Expiration	740	2,945,269	3977.53	189,814		496,298						(39,545)	496,298			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/27/2023	03/27/2024	03/27/2024	Expiration	360	640,582	1777.16	13,837		23,797						(2,883)	23,797			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/28/2023	03/28/2024	03/28/2024	Expiration	922	3,660,203	3971.27	215,337		575,465						(44,862)	575,465			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/28/2023	03/28/2024	03/28/2024	Expiration	84	262,936	3134.25	10,876		20,952						(2,266)	20,952			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/28/2023	03/28/2024	03/28/2024	Expiration	332	591,284	1779.42	12,772		22,423						(2,661)	22,423			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/28/2023	03/28/2024	03/28/2024	Expiration	1,081	258,801	239.43	6,082		5,167						(1,267)	5,167			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/28/2023	03/28/2024	03/28/2024	Expiration	249	645,707	2591.44	14,270								(2,973)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2023	03/28/2024	03/28/2024	Expiration	2,841	11,444,350	4027.81	584,548		1,305,915						(121,781)	1,305,915			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2023	03/28/2024	03/28/2024	Expiration	111	350,320	3144.02	14,018		26,052						(2,920)	26,052			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/30/2023	03/28/2024	03/28/2024	Expiration	6	19,731	3147.65	809		1,452						(169)	1,452			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/30/2023	03/28/2024	03/28/2024	Expiration	856	1,528,706	1786.54	32,103		51,649						(6,688)	51,649			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	03/28/2024	03/28/2024	Expiration	1,219	5,008,196	4109.31	169,747		335,163						(35,364)	335,163			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	04/01/2024	04/01/2024	Expiration	976	4,012,713	4109.31	180,093		426,847						(37,519)	426,847			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/18/2024	03/18/2024	Expiration	1,344	2,377,118	1768.61	51,108		69,125						(10,648)	69,125			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/17/2023	03/19/2024	03/19/2024	Expiration	455	804,906	1768.61	17,466		25,718						(3,639)	25,718			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/20/2023	03/20/2024	03/20/2024	Expiration	229	54,740	239.1	1,292		1,026						(269)	1,026			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/20/2023	03/20/2024	03/20/2024	Expiration	61	157,124	2592.33	3,472								(723)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/20/2023	03/20/2024	03/20/2024	Expiration	1,266	5,001,183	3951.57	297,221		761,686						(61,921)	761,686			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/20/2023	03/20/2024	03/20/2024	Expiration	42	74,845	1776.33	1,602		2,211						(334)	2,211			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/22/2024	03/22/2024	Expiration	65	202,717	3122.28	7,764		14,491						(1,618)	14,491			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/26/2024	03/26/2024	Expiration	41	127,705	3122.28	5,265		9,372						(1,097)	9,372			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/22/2024	03/22/2024	Expiration	938	1,663,084	1773.59	35,091		53,008						(7,311)	53,008			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/25/2024	03/25/2024	Expiration	812	1,439,841	1773.59	30,525		42,426						(6,359)	42,426			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/26/2024	03/26/2024	Expiration	724	1,284,726	1773.59	27,365		37,870						(5,701)	37,870			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/22/2024	03/22/2024	Expiration	1,035	248,822	240.51	5,847		2,990						(1,218)	2,990			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/24/2023	03/22/2024	03/22/2024	Expiration	648	1,688,148	2603.87	37,308								(7,773)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2023	03/28/2024	03/28/2024	Expiration	732	1,306,204	1784.72	28,606		45,508						(5,960)	45,508			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2023	03/28/2024	03/28/2024	Expiration	376	90,081	239.88	2,117		1,626						(441)	1,626			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2023	03/28/2024	03/28/2024	Expiration	45	116,590	2595.02	2,565								(534)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/30/2023	03/28/2024	03/28/2024	Expiration	1,420	5,752,429	4050.83	253,359		557,213						(52,783)	557,213			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	04/02/2024	04/02/2024	Expiration	902	3,706,619	4109.31	214,323		536,138						(44,651)	536,138			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	04/02/2024	04/02/2024	Expiration	44	181,291	4109.31	4,278		17,234						(891)	17,234			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	04/01/2024	04/01/2024	Expiration	5	19,316	4109.31	197		290						(41)	290			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	03/28/2024	03/28/2024	Expiration	13	41,516	3162.56	1,681		2,842						(350)	2,842			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	04/02/2024	04/02/2024	Expiration	12	37,483	3162.56	1,635		2,447						(341)	2,447			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	03/28/2024	03/28/2024	Expiration	666	1,195,203	1794.75	25,577		34,729						(5,329)	34,729			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	04/01/2024	04/01/2024	Expiration	614	1,101,120	1794.75	23,454		27,455						(4,886)	27,455			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	04/02/2024	04/02/2024	Expiration	350	628,681	1794.75	13,454		13,581						(2,803)	13,581			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/31/2023	03/28/2024	03/28/2024	Expiration	348	908,000	2606.34	19,976								(4,162)				0001
UST 3.50% 02/15/33 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	03/29/2023	03/28/2024	03/28/2024	Expiration	71	25,994	98	368		735						(77)	735			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2023	04/03/2024	04/03/2024	Expiration	961	3,963,920	4124.51	244,462		606,509						(71,301)	606,509			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2023	04/03/2024	04/03/2024	Expiration	324	581,919	1796.26	12,337		11,413						(3,598)	11,413			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/03/2023	04/03/2024	04/03/2024	Expiration	68	176,694	2617.2	3,887								(1,134)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2023	04/04/2024	04/04/2024	Expiration	1,303	5,343,219	4100.6	263,214		567,484						(76,771)	567,484			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2023	04/04/2024	04/04/2024	Expiration	253	452,186	1790.31	9,948		8,151						(2,902)	8,151			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/04/2023	04/04/2024	04/04/2024	Expiration	80	209,082	2622.24	4,621								(1,348)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2023	04/05/2024	04/05/2024	Expiration	49	11,971	242.53	283		32						(82)	32			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2023	04/05/2024	04/05/2024	Expiration	33	85,408	2627.99	1,888								(551)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2023	04/05/2024	04/05/2024	Expiration	2,448	10,011,238	4090.38	471,132		1,009,127						(137,414)	1,009,127			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2023	04/05/2024	04/05/2024	Expiration	1	3,387	4090.38	86		411						(25)	411			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2023	04/05/2024	04/05/2024	Expiration	126	397,232	3157.13	15,790		24,164						(4,606)	24,164			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/05/2023	04/05/2024	04/05/2024	Expiration	753	1,347,731	1790.43	28,976		27,987						(8,451)	27,987			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/05/2024	04/05/2024	Expiration	1	2,157	3156.84	86		130						(25)	130			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/05/2024	04/05/2024	Expiration	1,535	2,747,475	1790.02	59,071		57,696						(17,229)	57,696			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/05/2024	04/05/2024	Expiration	102	268,372	2628.13	5,931								(1,730)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/05/2024	04/05/2024	Expiration	1,685	6,915,496	4105.02	258,584		534,336						(75,420)	534,336			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/08/2024	04/08/2024	Expiration	837	3,435,517	4105.02	196,966		497,779						(57,449)	497,779			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/08/2024	04/08/2024	Expiration	343	613,663	1790.02	13,194		12,952						(3,848)	12,952			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/09/2024	04/09/2024	Expiration	1,728	7,092,451	4105.02	300,927		672,089						(87,770)	672,089			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/09/2024	04/09/2024	Expiration	12	38,057	3156.84	1,671		2,592						(487)	2,592			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/06/2023	04/09/2024	04/09/2024	Expiration	475	849,427	1790.02	18,263		19,518						(5,327)	19,518			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2023	04/10/2024	04/10/2024	Expiration	1,658	400,508	241.56	9,412		315						(2,745)	315			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2023	04/10/2024	04/10/2024	Expiration	260	680,525	2617.65	14,972								(4,367)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2023	04/10/2024	04/10/2024	Expiration	748	3,071,920	4109.11	172,759		373,624						(50,388)	373,624			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2023	04/10/2024	04/10/2024	Expiration	83	261,725	3161.87	11,568		15,674						(3,374)	15,674			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/10/2023	04/10/2024	04/10/2024	Expiration	92	164,194	1791.89	3,547		2,560						(1,034)	2,560			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2023	04/11/2024	04/11/2024	Expiration	1,370	5,627,245	4108.94	296,597		618,070						(86,507)	618,070			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2023	04/11/2024	04/11/2024	Expiration	8	23,764	3167.25	1,050		1,310						(306)	1,310			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2023	04/11/2024	04/11/2024	Expiration	586	1,051,224	1794.7	22,601		11,609						(6,592)	11,609			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2023	04/11/2024	04/11/2024	Expiration	709	171,369	241.75	4,027		354						(1,175)	354			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/11/2023	04/11/2024	04/11/2024	Expiration	79	206,757	2616.69	4,549								(1,327)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/12/2023	04/12/2024	04/12/2024	Expiration	55	145,173	2619.3	3,194								(932)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/12/2023	04/12/2024	04/12/2024	Expiration	1,647	6,740,900	4091.95	354,419		730,633						(103,372)	730,633			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/12/2023	04/12/2024	04/12/2024	Expiration	68	215,099	3164.35	8,236		8,804						(2,402)	8,804			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/12/2023	04/12/2024	04/12/2024	Expiration	797	1,429,656	1792.81	31,024		8,166						(9,049)	8,166			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/13/2023	04/12/2024	04/12/2024	Expiration	912	221,265	242.56	5,200								(1,517)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/13/2023	04/12/2024	04/12/2024	Expiration	235	616,731	2623.1	13,568								(3,957)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/13/2023	04/12/2024	04/12/2024	Expiration	1,155	4,789,072	4146.22	203,872		398,060						(59,463)	398,060			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/13/2023	04/12/2024	04/12/2024	Expiration	635	1,141,178	1796.09	24,649		4,422						(7,189)	4,422			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/12/2024	04/12/2024	Expiration	20	52,735	2615.46	1,160								(338)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/12/2024	04/12/2024	Expiration	913	3,776,140	4137.64	139,243		252,291						(40,613)	252,291			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/12/2024	04/12/2024	Expiration	590	1,058,047	1793.22	22,960		5,800						(6,697)	5,800			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/15/2024	04/15/2024	Expiration	1,148	4,749,538	4137.64	233,864		492,999						(68,210)	492,999			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/15/2024	04/15/2024	Expiration	5	15,761	3165.95	653		657						(190)	657			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/15/2024	04/15/2024	Expiration	470	843,080	1793.22	18,295		2,412						(5,336)	2,412			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/16/2024	04/16/2024	Expiration	881	3,643,265	4137.64	194,459		414,507						(56,717)	414,507			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/14/2023	04/16/2024	04/16/2024	Expiration	574	1,028,640	1793.22	22,424		488						(6,540)	488			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/17/2023	04/17/2024	04/17/2024	Expiration	388	1,013,495	2610.81	22,297								(6,503)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/17/2023	04/17/2024	04/17/2024	Expiration	969	4,022,101	4151.32	246,217		501,660						(71,813)	501,660			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/17/2023	04/17/2024	04/17/2024	Expiration	1,370	2,461,688	1796.91	53,172								(15,509)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/18/2023	04/18/2024	04/18/2024	Expiration	226	54,480	241.18	1,280								(373)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/18/2023	04/18/2024	04/18/2024	Expiration	264	688,419	2612.42	15,145								(4,417)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/18/2023	04/18/2024	04/18/2024	Expiration	1,319	5,479,515	4154.87	317,235		612,019						(92,527)	612,019			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/18/2023	04/18/2024	04/18/2024	Expiration	524	941,813	1797.48	20,396		89						(5,949)	89			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/19/2024	04/19/2024	Expiration	1,195	4,940,471	4133.52	221,637		397,182						(64,644)	397,182			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/19/2024	04/19/2024	Expiration	11	33,530	3179.94	1,281		1,188						(374)	1,188			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/19/2024	04/19/2024	Expiration	510	917,107	1799.42	19,718		1,870						(5,751)	1,870			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/19/2023	04/19/2024	04/19/2024	Expiration	27	6,608	240.64	155								(45)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/19/2023	04/19/2024	04/19/2024	Expiration	237	619,062	2608.1	13,619								(3,972)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/19/2023	04/19/2024	04/19/2024	Expiration	1,623	6,742,784	4154.52	327,496		599,097						(95,520)	599,097			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/19/2023	04/19/2024	04/19/2024	Expiration	134	425,383	3177.52	17,130		16,365						(4,996)	16,365			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/19/2023	04/19/2024	04/19/2024	Expiration	362	651,709	1798.54	14,272		1,649						(4,163)	1,649			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2023	04/19/2024	04/19/2024	Expiration	111	289,819	2612.26	6,376								(1,860)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2023	04/19/2024	04/19/2024	Expiration	1,131	4,669,907	4129.79	203,237		371,556						(59,278)	371,556			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2023	04/19/2024	04/19/2024	Expiration	10	31,934	3178.51	1,439		1,466						(420)	1,466			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/20/2023	04/19/2024	04/19/2024	Expiration	306	550,385	1798.86	11,833		1,294						(3,451)	1,294			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/19/2024	04/19/2024	Expiration	98	255,440	2610.84	5,620								(1,639)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/22/2024	04/22/2024	Expiration	603	2,493,247	4133.52	134,833		277,929						(39,326)	277,929			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/22/2024	04/22/2024	Expiration	9	27,124	3179.94	1,131		1,187						(330)	1,187			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/22/2024	04/22/2024	Expiration	405	728,023	1799.42	15,652		3,463						(4,565)	3,463			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/23/2024	04/23/2024	Expiration	806	3,332,584	4133.52	188,844		413,458						(55,079)	413,458			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/21/2023	04/23/2024	04/23/2024	Expiration	609	1,095,867	1799.42	23,561		6,108						(6,872)	6,108			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/24/2023	04/24/2024	04/24/2024	Expiration	1,215	5,028,410	4137.04	319,986		656,965						(93,329)	656,965			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/24/2023	04/24/2024	04/24/2024	Expiration	4	13,178	3186.21	549		566						(160)	566			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/24/2023	04/24/2024	04/24/2024	Expiration	704	1,268,119	1802.23	27,518		5,193						(8,026)	5,193			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/25/2023	04/25/2024	04/25/2024	Expiration	1,143	4,654,780	4071.63	286,155		605,721						(83,462)	605,721			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/25/2023	04/25/2024	04/25/2024	Expiration	10	32,631	3175.64	1,284		1,422						(374)	1,422			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/25/2023	04/25/2024	04/25/2024	Expiration	616	1,107,072	1796	24,142		5,159						(7,042)	5,159			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/25/2023	04/25/2024	04/25/2024	Expiration	695	168,087	241.76	3,950								(1,152)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/25/2023	04/25/2024	04/25/2024	Expiration	319	836,841	2620.68	18,411								(5,370)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2023	04/26/2024	04/26/2024	Expiration	1,253	302,248	241.13	7,103								(2,072)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2023	04/26/2024	04/26/2024	Expiration	247	645,280	2612.2	14,196								(4,141)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2023	04/26/2024	04/26/2024	Expiration	1,749	7,094,107	4055.99	364,349		753,198						(106,268)	753,198			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2023	04/26/2024	04/26/2024	Expiration	107	337,453	3162.19	13,183		14,813						(3,845)	14,813			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/26/2023	04/26/2024	04/26/2024	Expiration	909	1,625,631	1788.15	35,276		12,155						(10,289)	12,155			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2023	04/26/2024	04/26/2024	Expiration	286	747,413	2613.42	16,443								(4,796)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2023	04/26/2024	04/26/2024	Expiration	932	3,852,787	4135.35	162,173		314,955						(47,300)	314,955			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/27/2023	04/26/2024	04/26/2024	Expiration	603	1,086,812	1800.95	23,584		344						(6,879)	344			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/26/2024	04/26/2024	Expiration	421	1,103,290	2623.18	24,272								(7,079)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/26/2024	04/26/2024	Expiration	1,071	4,465,031	4169.48	179,504		335,336						(52,355)	335,336			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/26/2024	04/26/2024	Expiration	696	1,257,005	1806.11	27,492								(8,018)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/29/2024	04/29/2024	Expiration	464	1,935,084	4169.48	101,985		223,092						(29,746)	223,092			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/29/2024	04/29/2024	Expiration	28	90,583	3194.81	3,621		3,328						(1,056)	3,328			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/29/2024	04/29/2024	Expiration	605	1,091,978	1806.11	23,924								(6,978)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/30/2024	04/30/2024	Expiration	781	3,257,651	4169.48	148,232		289,461						(43,234)	289,461			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	04/28/2023	04/30/2024	04/30/2024	Expiration	254	458,638	1806.11	10,067								(2,936)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2023	05/02/2024	05/02/2024	Expiration	167	436,900	2615.07	9,612								(3,604)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2023	05/02/2024	05/02/2024	Expiration	1,197	4,931,824	4119.58	278,150		542,488						(104,306)	542,488			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2023	05/02/2024	05/02/2024	Expiration	7	21,431	3187.04	909		924						(341)	924			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/02/2023	05/02/2024	05/02/2024	Expiration	179	321,463	1800.72	7,020		566						(2,633)	566			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2023	05/03/2024	05/03/2024	Expiration	1,079	261,290	242.17	6,140								(2,303)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2023	05/03/2024	05/03/2024	Expiration	209	545,763	2613.78	12,007								(4,503)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2023	05/03/2024	05/03/2024	Expiration	1,530	6,260,626	4090.75	286,561		591,343						(107,460)	591,343			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2023	05/03/2024	05/03/2024	Expiration		227	4090.75	5		14						(2)	14			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2023	05/03/2024	05/03/2024	Expiration		481	4090.75	5		7						(2)	7			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2023	05/03/2024	05/03/2024	Expiration	113	359,751	3182.59	14,545		15,668						(5,454)	15,668			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/03/2023	05/03/2024	05/03/2024	Expiration	1,409	2,533,268	1797.96	54,465		13,019						(20,424)	13,019			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2023	05/03/2024	05/03/2024	Expiration	56	145,824	2615.77	3,223								(1,209)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2023	05/03/2024	05/03/2024	Expiration	1,083	4,399,766	4061.22	199,591		402,922						(74,847)	402,922			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2023	05/03/2024	05/03/2024	Expiration	12	37,633	3176.12	1,544		1,839						(579)	1,839			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/04/2023	05/03/2024	05/03/2024	Expiration	457	819,096	1794.06	17,611		5,999						(6,604)	5,999			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/03/2024	05/03/2024	Expiration	487	117,827	241.88	2,769								(1,038)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/03/2024	05/03/2024	Expiration	328	859,866	2617.92	18,917								(7,094)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/03/2024	05/03/2024	Expiration	823	3,404,089	4136.25	130,961		245,368						(49,110)	245,368			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/06/2024	05/06/2024	Expiration	511	2,114,596	4136.25	82,450		169,887						(30,919)	169,887			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/07/2024	05/07/2024	Expiration	745	3,083,102	4136.25	132,264		285,582						(49,599)	285,582			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/06/2024	05/06/2024	Expiration	7	22,568	3189.09	909		998						(341)	998			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/07/2024	05/07/2024	Expiration	2	6,370	3189.09	237		271						(89)	271			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/03/2024	05/03/2024	Expiration	487	877,013	1801.13	18,943		2,956						(7,104)	2,956			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/06/2024	05/06/2024	Expiration	119	213,664	1801.13	4,615		1,065						(1,731)	1,065			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/05/2023	05/07/2024	05/07/2024	Expiration	594	1,069,902	1801.13	23,110		8,572						(8,666)	8,572			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2023	05/08/2024	05/08/2024	Expiration	389	1,014,816	2611.27	22,427								(8,410)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2023	05/08/2024	05/08/2024	Expiration	1,178	4,874,076	4138.12	295,539		659,046						(110,827)	659,046			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2023	05/08/2024	05/08/2024	Expiration	9	27,903	3186.75	1,136		1,345						(426)	1,345			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/08/2023	05/08/2024	05/08/2024	Expiration	389	699,131	1799.02	15,171		6,218						(5,689)	6,218			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2023	05/09/2024	05/09/2024	Expiration	657	158,419	240.97	3,723		888						(1,396)	888			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2023	05/09/2024	05/09/2024	Expiration	205	535,397	2609.54	11,779								(4,417)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2023	05/09/2024	05/09/2024	Expiration	1,504	6,195,774	4119.17	354,832		719,329						(133,062)	719,329			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2023	05/09/2024	05/09/2024	Expiration	33	104,144	3182.27	4,239		5,696						(1,589)	5,696			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/09/2023	05/09/2024	05/09/2024	Expiration	579	1,039,555	1796.24	22,558		15,614						(8,459)	15,614			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2023	05/10/2024	05/10/2024	Expiration	53	137,714	2618.8	3,043								(1,141)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2023	05/10/2024	05/10/2024	Expiration	1,889	7,816,515	4137.64	369,817		765,769						(138,682)	765,769			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2023	05/01/2024	05/01/2024	Expiration	299	71,979	240.43	1,692								(634)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2023	05/01/2024	05/01/2024	Expiration	10	25,163	2615.55	554								(208)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2023	05/01/2024	05/01/2024	Expiration	1,099	4,581,550	4167.87	302,571		606,418						(113,464)	606,418			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2023	05/01/2024	05/01/2024	Expiration	6	19,034	3197.71	733		562						(275)	562			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/01/2023	05/01/2024	05/01/2024	Expiration	267	482,133	1807	10,462								(3,923)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2023	05/10/2024	05/10/2024	Expiration	2	10,148	4137.64	330		1,424						(124)	1,424			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2023	05/10/2024	05/10/2024	Expiration	49	157,180	3182.71	6,315		8,886						(2,368)	8,886			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/10/2023	05/10/2024	05/10/2024	Expiration	727	1,306,066	1796.23	28,864		21,792						(10,824)	21,792			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/11/2023	05/10/2024	05/10/2024	Expiration	97	254,812	2618.19	5,631								(2,112)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/11/2023	05/10/2024	05/10/2024	Expiration	1,079	4,457,220	4130.62	172,731		345,494						(64,774)	345,494			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/11/2023	05/10/2024	05/10/2024	Expiration	448	804,378	1794.06	17,494		14,410						(6,560)	14,410			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/10/2024	05/10/2024	Expiration	970	3,999,203	4124.08	163,550		319,955						(61,331)	319,955			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/13/2024	05/13/2024	Expiration	534	2,201,481	4124.08	112,552		272,763						(42,207)	272,763			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/14/2024	05/14/2024	Expiration	587	2,421,517	4124.08	148,654		389,013						(55,745)	389,013			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/13/2024	05/13/2024	Expiration	8	26,764	3181.26	1,016		1,390						(381)	1,390			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/10/2024	05/10/2024	Expiration	597	1,071,053	1794.89	23,135		18,683						(8,676)	18,683			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/13/2024	05/13/2024	Expiration	267	479,635	1794.89	10,360		7,816						(3,885)	7,816			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/14/2024	05/14/2024	Expiration	506	908,527	1794.89	19,624		14,573						(7,359)	14,573			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/10/2024	05/10/2024	Expiration	770	185,387	240.7	4,357		1,071						(1,634)	1,071			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/12/2023	05/10/2024	05/10/2024	Expiration	100	262,416	2612.17	5,773								(2,165)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/15/2023	05/15/2024	05/15/2024	Expiration	650	2,690,338	4136.28	158,972		412,619						(59,615)	412,619			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/15/2023	05/15/2024	05/15/2024	Expiration	38	121,811	3182.29	5,153		7,251						(1,932)	7,251			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/15/2023	05/15/2024	05/15/2024	Expiration	299	536,983	1794.7	11,688		9,230						(4,383)	9,230			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/16/2023	05/16/2024	05/16/2024	Expiration	1,087	260,528	239.73	6,122		4,271						(2,296)	4,271			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/16/2023	05/16/2024	05/16/2024	Expiration	448	1,165,026	2599.12	25,631								(9,611)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/16/2023	05/16/2024	05/16/2024	Expiration	1,032	4,242,074	4109.9	259,472		587,936						(97,302)	587,936			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/16/2023	05/16/2024	05/16/2024	Expiration	654	1,169,077	1787.08	25,464		26,992						(9,549)	26,992			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/17/2023	05/17/2024	05/17/2024	Expiration	281	729,622	2600.7	16,052								(6,019)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/17/2023	05/17/2024	05/17/2024	Expiration	1,791	7,449,792	4158.77	373,426		775,504						(140,035)	775,504			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/17/2023	05/17/2024	05/17/2024	Expiration	57	180,990	3178.3	7,701		11,427						(2,888)	11,427			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/17/2023	05/17/2024	05/17/2024	Expiration	771	1,381,893	1791.93	30,263		30,014						(11,349)	30,014			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2023	05/17/2024	05/17/2024	Expiration	1,019	4,277,845	4198.05	192,487		413,684						(72,183)	413,684			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2023	05/17/2024	05/17/2024	Expiration	16	52,159	3180.84	2,212		3,180						(829)	3,180			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2023	05/17/2024	05/17/2024	Expiration	1,095	1,964,086	1793.11	42,424		41,339						(15,909)	41,339			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2023	05/17/2024	05/17/2024	Expiration	805	193,064	239.73	4,518		3,093						(1,694)	3,093			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/18/2023	05/17/2024	05/17/2024	Expiration	144	372,948	2596.65	8,205								(3,077)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/17/2024	05/17/2024	Expiration	1,694	406,635	240.07	9,515		5,928						(3,568)	5,928			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/17/2024	05/17/2024	Expiration	466	1,207,583	2593.5	26,446								(9,917)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/20/2024	05/20/2024	Expiration	131	338,845	2593.5	7,455								(2,795)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/17/2024	05/17/2024	Expiration	1,035	4,340,118	4191.98	178,242		331,200						(66,841)	331,200			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/20/2024	05/20/2024	Expiration	939	3,937,844	4191.98	150,226		315,147						(56,335)	315,147			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/21/2024	05/21/2024	Expiration	598	2,507,429	4191.98	136,492		345,792						(51,184)	345,792			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/22/2023	05/22/2024	05/22/2024	Expiration	1,268	5,316,150	4192.63	318,138		711,146						(119,302)	711,146			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/22/2023	05/22/2024	05/22/2024	Expiration	14	45,881	3175.63	1,858		2,474						(697)	2,474			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/22/2023	05/22/2024	05/22/2024	Expiration	592	1,058,822	1789.14	22,659		17,577						(8,497)	17,577			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/22/2023	05/22/2024	05/22/2024	Expiration	302	782,098	2587.99	17,206								(6,452)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/23/2023	05/23/2024	05/23/2024	Expiration	1,372	328,044	239.15	7,709		3,923						(2,891)	3,923			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/23/2023	05/23/2024	05/23/2024	Expiration	743	1,917,796	2581.36	42,192								(15,822)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/23/2023	05/23/2024	05/23/2024	Expiration	1,386	5,746,051	4145.58	331,870		700,336						(124,451)	700,336			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/23/2023	05/23/2024	05/23/2024	Expiration	5	14,694	3164.93	676		826						(254)	826			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/23/2023	05/23/2024	05/23/2024	Expiration	451	803,946	1782.85	17,222		9,334						(6,458)	9,334			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2023	05/24/2024	05/24/2024	Expiration	11	2,678	237.8	63		52						(23)	52			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2023	05/24/2024	05/24/2024	Expiration	85	218,920	2574.55	4,816								(1,806)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2023	05/24/2024	05/24/2024	Expiration	2,301	9,469,981	4115.24	479,242		1,007,734						(179,716)	1,007,734			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2023	05/24/2024	05/24/2024	Expiration	157	493,891	3152.13	20,724		27,710						(7,772)	27,710			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/24/2023	05/24/2024	05/24/2024	Expiration	878	1,559,425	1775.38	33,389		26,772						(12,521)	26,772			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2023	05/24/2024	05/24/2024	Expiration	1,173	4,867,506	4151.28	195,135		369,592						(73,176)	369,592			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2023	05/24/2024	05/24/2024	Expiration	5	15,514	3145.11	669		923						(251)	923			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2023	05/24/2024	05/24/2024	Expiration	857	1,517,850	1771.17	32,634		29,728						(12,238)	29,728			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/25/2023	05/24/2024	05/24/2024	Expiration	406	1,040,333	2563.82	22,783								(8,544)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/24/2024	05/24/2024	Expiration	3,345	798,784	238.8	18,612		12,109						(6,979)	12,109			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/24/2024	05/24/2024	Expiration	456	1,170,764	2565.96	25,640								(9,615)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/24/2024	05/24/2024	Expiration	1,951	8,206,314	4205.45	362,842		677,166						(136,066)	677,166			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/28/2024	05/28/2024	Expiration	581	2,443,723	4205.45	107,659		234,852						(40,372)	234,852			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/29/2024	05/29/2024	Expiration	393	1,653,505	4205.45	106,987		266,619						(40,120)	266,619			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2023	05/30/2024	05/30/2024	Expiration	1,441	6,058,246	4205.52	367,033		794,860						(137,637)	794,860			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2023	05/30/2024	05/30/2024	Expiration	154	483,313	3143.46	21,273		24,757						(7,977)	24,757			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2023	05/30/2024	05/30/2024	Expiration	248	438,296	1768.97	9,380		4,765						(3,517)	4,765			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/30/2023	05/30/2024	05/30/2024	Expiration	210	541,271	2571.6	11,908								(4,465)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2023	05/31/2024	05/31/2024	Expiration	1,889	7,894,139	4179.83	453,000		941,003						(169,875)	941,003			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2023	05/31/2024	05/31/2024	Expiration	1	5,465	4179.83	178		141						(67)	141			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2023	05/31/2024	05/31/2024	Expiration	192	602,548	3134.08	25,351		37,522						(9,506)	37,522			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2023	05/31/2024	05/31/2024	Expiration	549	968,782	1763.43	20,753		22,574						(7,782)	22,574			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2023	05/31/2024	05/31/2024	Expiration	1,327	316,004	238.2	7,395		4,895						(2,773)	4,895			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/20/2024	05/20/2024	Expiration	1	4,447	4191.98	45		67						(17)	67			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/21/2024	05/21/2024	Expiration	43	136,860	3180.28	5,719		7,743						(2,145)	7,743			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/17/2024	05/17/2024	Expiration	947	1,697,944	1792.53	36,506		36,298						(13,690)	36,298			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/20/2024	05/20/2024	Expiration	437	782,535	1792.53	16,746		14,323						(6,280)	14,323			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/19/2023	05/21/2024	05/21/2024	Expiration	167	299,608	1792.53	6,442		4,922						(2,416)	4,922			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/26/2024	05/26/2024	Expiration	6	24,777	4205.45	818		865						(307)	865			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/24/2024	05/24/2024	Expiration	31	96,768	3148.55	3,621		4,772						(1,358)	4,772			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/29/2024	05/29/2024	Expiration	15	46,883	3148.55	2,012		2,077						(755)	2,077			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/24/2024	05/24/2024	Expiration	1,658	2,939,820	1772.86	62,771		54,722						(23,539)	54,722			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/28/2024	05/28/2024	Expiration	457	810,978	1772.86	17,408		9,432						(6,528)	9,432			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/26/2023	05/29/2024	05/29/2024	Expiration	156	276,770	1772.86	5,950		1,564						(2,231)	1,564			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	05/31/2023	05/31/2024	05/31/2024	Expiration	184	474,341	2572.74	10,435								(3,913)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2023	05/31/2024	05/31/2024	Expiration	759	182,001	239.73	4,259		1,640						(1,952)	1,640			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2023	05/31/2024	05/31/2024	Expiration	198	511,527	2581.25	11,254								(5,158)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2023	05/31/2024	05/31/2024	Expiration	1,252	5,284,199	4221.02	244,525		484,488						(112,074)	484,488			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2023	05/31/2024	05/31/2024	Expiration	3	7,864	3144.7	337		471						(154)	471			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/01/2023	05/31/2024	05/31/2024	Expiration	949	1,679,091	1769.16	35,933		33,560						(16,469)	33,560			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	05/31/2024	05/31/2024	Expiration	100	257,921	2585.32	5,648								(2,589)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	05/31/2024	05/31/2024	Expiration	907	3,882,272	4282.37	139,639		257,012						(64,001)	257,012			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	06/03/2024	06/03/2024	Expiration	602	2,579,935	4282.37	115,856		249,628						(53,101)	249,628			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	06/04/2024	06/04/2024	Expiration	404	1,731,615	4282.37	93,659		218,558						(42,927)	218,558			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	05/31/2024	05/31/2024	Expiration	25	80,464	3177.45	3,202		3,528						(1,468)	3,528			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	06/03/2024	06/03/2024	Expiration	1	4,374	3177.45	191		204						(87)	204			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	06/04/2024	06/04/2024	Expiration	27	84,276	3177.45	3,860		4,126						(1,769)	4,126			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	05/31/2024	05/31/2024	Expiration	469	838,303	1787.32	17,688		8,067						(8,107)	8,067			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	06/03/2024	06/03/2024	Expiration	448	800,548	1787.32	16,892		5,626						(7,742)	5,626			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/02/2023	06/04/2024	06/04/2024	Expiration	158	281,944	1787.32	5,949		1,795						(2,727)	1,795			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2023	06/05/2024	06/05/2024	Expiration	683	164,084	240.23	3,840		2,541						(1,760)	2,541			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2023	06/05/2024	06/05/2024	Expiration	90	232,861	2583.81	5,123								(2,348)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2023	06/05/2024	06/05/2024	Expiration	838	3,581,976	4273.79	210,978		477,137						(96,698)	477,137			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/05/2023	06/05/2024	06/05/2024	Expiration	230	409,723	1783.97	8,645		3,507						(3,962)	3,507			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2023	06/06/2024	06/06/2024	Expiration	1,559	6,679,695	4283.85	331,548		657,473						(151,960)	657,473			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2023	06/06/2024	06/06/2024	Expiration	578	1,031,411	1785.88	22,070		7,531						(10,115)	7,531			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/06/2023	06/06/2024	06/06/2024	Expiration	345	890,815	2581.91	19,598								(8,982)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2023	06/07/2024	06/07/2024	Expiration	1,974	8,423,135	4267.52	420,913		851,405						(192,918)	851,405			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2023	06/07/2024	06/07/2024	Expiration	94	300,046	3188.72	13,274		12,902						(6,084)	12,902			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2023	06/07/2024	06/07/2024	Expiration	762	1,365,791	1792.37	28,955		3,749						(13,271)	3,749			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2023	06/07/2024	06/07/2024	Expiration	374	89,660	239.68	2,098		939						(962)	939			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/07/2023	06/07/2024	06/07/2024	Expiration	241	620,017	2574.55	13,578								(6,223)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2023	06/07/2024	06/07/2024	Expiration	726	1,877,686	2585.53	41,121								(18,847)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2023	06/07/2024	06/07/2024	Expiration	1,306	5,609,430	4293.93	225,987		421,157						(103,578)	421,157			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/08/2023	06/07/2024	06/07/2024	Expiration	647	1,160,865	1793.52	24,378		2,440						(11,173)	2,440			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2023	06/07/2024	06/07/2024	Expiration	381	91,761	240.83	2,138		518						(980)	518			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2023	06/07/2024	06/07/2024	Expiration	174	448,265	2581.13	9,817								(4,499)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2023	06/07/2024	06/07/2024	Expiration	1,286	5,530,383	4298.86	256,895		495,532						(117,743)	495,532			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2023	06/10/2024	06/10/2024	Expiration	669	2,874,878	4298.86	124,147		279,369						(56,901)	279,369			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/09/2023	06/11/2024	06/11/2024	Expiration	443	1,904,423	4298.86	105,259		264,250						(48,244)	264,250			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/12/2023	06/12/2024	06/12/2024	Expiration	282	506,398	1793.83	10,736		356						(4,921)	356			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/13/2023	06/13/2024	06/13/2024	Expiration	955	230,660	241.48	5,397		2,292						(2,474)	2,292			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/13/2023	06/13/2024	06/13/2024	Expiration	500	1,289,908	2581.06	28,378								(13,007)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/13/2023	06/13/2024	06/13/2024	Expiration	1,131	4,939,560	4369.01	268,230		581,157						(122,939)	581,157			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/13/2023	06/13/2024	06/13/2024	Expiration	359	645,926	1800.38	13,564								(6,217)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/14/2023	06/14/2024	06/14/2024	Expiration	87	224,691	2580.73	4,921								(2,255)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/14/2023	06/14/2024	06/14/2024	Expiration	1,432	6,261,731	4372.59	330,956		682,448						(151,688)	682,448			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/14/2023	06/14/2024	06/14/2024	Expiration	1	3,814	4372.59	129		415						(59)	415			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/14/2023	06/14/2024	06/14/2024	Expiration	50	161,757	3204.4	7,198		5,329						(3,299)	5,329			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/14/2023	06/14/2024	06/14/2024	Expiration	428	770,565	1799.37	16,105								(7,381)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2023	06/14/2024	06/14/2024	Expiration	924	4,091,252	4425.84	201,070		390,217						(92,157)	390,217			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2023	06/14/2024	06/14/2024	Expiration	26	82,432	3219.67	2,981		1,280						(1,366)	1,280			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2023	06/14/2024	06/14/2024	Expiration	1,460	2,638,345	1807.68	54,878								(25,152)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2023	06/14/2024	06/14/2024	Expiration	1,445	351,411	243.19	8,223		1,185						(3,769)	1,185			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/15/2023	06/14/2024	06/14/2024	Expiration	264	685,732	2600.88	15,018								(6,883)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2023	06/14/2024	06/14/2024	Expiration	1,511	6,662,486	4409.59	305,300		555,231						(139,929)	555,231			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2023	06/17/2024	06/17/2024	Expiration	499	2,202,273	4409.59	107,731		249,836						(49,377)	249,836			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2023	06/18/2024	06/18/2024	Expiration	679	1,227,299	1808.7	25,528								(11,700)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2023	06/14/2024	06/14/2024	Expiration	380	92,353	242.73	2,152		487						(986)	487			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/16/2023	06/14/2024	06/14/2024	Expiration	272	706,382	2593.45	15,470								(7,090)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2023	06/20/2024	06/20/2024	Expiration	530	2,324,197	4388.71	143,386		352,781						(65,718)	352,781			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2023	06/20/2024	06/20/2024	Expiration	374	673,392	1801.69	14,141								(6,481)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/20/2023	06/20/2024	06/20/2024	Expiration	486	1,257,227	2588.33	27,533								(12,619)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2023	06/21/2024	06/21/2024	Expiration	1,865	8,142,685	4365.69	361,890		702,937						(165,866)	702,937			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2023	06/07/2024	06/07/2024	Expiration	44	140,847	3190.02	6,379		6,159						(2,924)	6,159			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2023	06/10/2024	06/10/2024	Expiration	9	29,930	3190.02	1,314		1,234						(602)	1,234			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2023	06/11/2024	06/11/2024	Expiration	2	5,154	3190.02	227		203						(104)	203			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2023	06/07/2024	06/07/2024	Expiration	156	279,412	1792.59	5,840		733						(2,677)	733			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2023	06/10/2024	06/10/2024	Expiration	603	1,080,944	1792.59	22,592		2,038						(10,355)	2,038			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/09/2023	06/11/2024	06/11/2024	Expiration	369	662,114	1792.59	13,838		52						(6,343)	52			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2023	06/12/2024	06/12/2024	Expiration	154	398,935	2584.55	8,737								(4,004)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/12/2023	06/12/2024	06/12/2024	Expiration	651	2,822,526	4338.93	177,647		426,596						(81,421)	426,596			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/18/2024	06/18/2024	Expiration	1,488	6,562,002	4409.59	324,760		750,020						(148,848)	750,020			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/14/2024	06/14/2024	Expiration	3	8,778	3221.95	375		214						(172)	214			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/17/2024	06/17/2024	Expiration	3	9,072	3221.95	390		264						(179)	264			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/18/2024	06/18/2024	Expiration	38	121,042	3221.95	5,525		4,086						(2,533)	4,086			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/14/2024	06/14/2024	Expiration	505	912,786	1808.7	18,895								(8,660)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/16/2023	06/17/2024	06/17/2024	Expiration	535	967,503	1808.7	20,124								(9,224)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/21/2023	06/21/2024	06/21/2024	Expiration	79	254,195	3213.09	11,493		10,014						(5,268)	10,014			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/21/2024	06/21/2024	Expiration	527	126,374	239.76	2,945		2,108						(1,350)	2,108			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/21/2024	06/21/2024	Expiration	112	289,202	2582.97	6,334								(2,903)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/21/2024	06/21/2024	Expiration	728	3,167,280	4348.33	147,322		280,236						(67,522)	280,236			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/24/2024	06/24/2024	Expiration	831	3,615,329	4348.33	145,827		315,982						(66,837)	315,982			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/25/2024	06/25/2024	Expiration	714	3,104,686	4348.33	138,854		319,689						(63,641)	319,689			0001
S&P 500 Index Option CLO	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/23/2024	06/23/2024	Expiration	3	12,707	4348.33	414		618						(190)	618			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/21/2024	06/21/2024	Expiration		1,262	3200.6	54		50						(25)	50			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/24/2024	06/24/2024	Expiration	11	35,210	3200.6	1,581		1,625						(725)	1,625			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/23/2023	06/25/2024	06/25/2024	Expiration	41	131,836	3200.6	5,426		4,388						(2,487)	4,388			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	06/27/2023	06/27/2024	06/27/2024	Expiration	669	2,928,002	4378.41	145,859		345,858						(66,852)	345,858			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2023	06/27/2024	06/27/2024	Expiration	414	748,200	1805.31	15,877								(7,277)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2023	06/28/2024	06/28/2024	Expiration	1,312	5,743,215	4376.86	274,011		546,646						(125,589)	546,646			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2023	06/28/2024	06/28/2024	Expiration	113	362,305	3215.35	16,589		12,116						(7,603)	12,116			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2023	06/28/2024	06/28/2024	Expiration	975	1,755,953	1801.88	37,051								(16,982)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2023	06/28/2024	06/28/2024	Expiration	443	106,662	240.65	2,496		895						(1,144)	895			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/28/2023	06/28/2024	06/28/2024	Expiration	187	483,460	2590.65	10,588								(4,853)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2023	06/28/2024	06/28/2024	Expiration	1,286	308,765	240.19	7,194		3,188						(3,297)	3,188			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2023	06/28/2024	06/28/2024	Expiration	1,025	2,649,410	2583.92	58,022								(26,593)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2023	06/28/2024	06/28/2024	Expiration	1,621	7,127,465	4396.44	301,502		559,386						(138,188)	559,386			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/21/2023	06/21/2024	06/21/2024	Expiration	972	1,752,344	1802.43	37,370								(17,128)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/21/2023	06/21/2024	06/21/2024	Expiration	1,273	307,305	241.34	7,191		3,081						(3,296)	3,081			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/21/2023	06/21/2024	06/21/2024	Expiration	480	1,242,883	2589.09	27,219								(12,475)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2023	06/21/2024	06/21/2024	Expiration	980	4,292,280	4381.89	198,949		391,747						(91,185)	391,747			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2023	06/21/2024	06/21/2024	Expiration	681	1,224,750	1799.64	26,077		817						(11,952)	817			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/22/2023	06/21/2024	06/21/2024	Expiration	561	1,451,920	2585.98	31,797								(14,574)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2023	06/21/2024	06/21/2024	Expiration	459	823,525	1794.91	17,294		2,721						(7,926)	2,721			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2023	06/24/2024	06/24/2024	Expiration	436	783,280	1794.91	16,449		5,045						(7,539)	5,045			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2023	06/25/2024	06/25/2024	Expiration	1,177	2,111,922	1794.91	44,350								(20,327)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2023	06/26/2024	06/26/2024	Expiration	88	227,664	2580.41	4,986								(2,285)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2023	06/26/2024	06/26/2024	Expiration	762	3,300,183	4328.82	189,699		472,180						(86,945)	472,180			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/26/2023	06/26/2024	06/26/2024	Expiration	670	1,206,520	1799.9	25,458								(11,668)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/27/2023	06/27/2024	06/27/2024	Expiration	255	658,630	2586.63	14,424								(6,611)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/29/2023	06/28/2024	06/28/2024	Expiration	962	1,738,879	1806.74	36,690								(16,816)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	06/28/2024	06/28/2024	Expiration	913	4,064,485	4450.38	186,947		341,901						(85,684)	341,901			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	07/01/2024	07/01/2024	Expiration	598	2,659,346	4450.38	103,682		214,534						(47,521)	214,534			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	07/02/2024	07/02/2024	Expiration	1,024	4,559,256	4450.38	191,425		416,729						(87,737)	416,729			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	06/28/2024	06/28/2024	Expiration	5	15,984	3236.56	697		376						(320)	376			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	07/02/2024	07/02/2024	Expiration	108	348,444	3236.56	14,882		6,445						(6,821)	6,445			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	06/28/2024	06/28/2024	Expiration	592	1,074,239	1813.25	22,559								(10,340)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	07/01/2024	07/01/2024	Expiration	512	927,786	1813.25	19,484								(8,930)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	07/02/2024	07/02/2024	Expiration	244	442,777	1813.25	9,343								(4,282)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/30/2023	06/28/2024	06/28/2024	Expiration	151	391,095	2598.45	8,565								(3,926)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	06/23/2023	06/24/2024	06/24/2024	Expiration	153	395,359	2582.97	9,054								(4,150)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/26/2024	07/26/2024	Expiration	96	23,478	243.59	547		121						(296)	121			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/26/2024	07/26/2024	Expiration	153	396,634	2600.26	8,647								(4,684)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/26/2024	07/26/2024	Expiration	702	3,216,112	4582.23	105,958		179,298						(57,394)	179,298			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/29/2024	07/29/2024	Expiration	586	2,686,146	4582.23	100,018		181,490						(54,176)	181,490			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/30/2024	07/30/2024	Expiration	632	2,894,361	4582.23	121,734		225,891						(65,939)	225,891			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/26/2024	07/26/2024	Expiration	3	10,263	3281.55	444		347						(241)	347			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/26/2024	07/26/2024	Expiration	541	989,696	1831.04	21,278								(11,526)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2023	07/31/2024	07/31/2024	Expiration	158	411,130	2603.74	9,004								(4,877)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2023	07/31/2024	07/31/2024	Expiration	698	3,203,275	4588.96	165,333		336,599						(89,555)	336,599			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2023	07/31/2024	07/31/2024	Expiration	19	62,583	3281.25	3,058		2,781						(1,656)	2,781			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/31/2023	07/31/2024	07/31/2024	Expiration	318	581,087	1830.04	12,472								(6,756)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2023	07/03/2024	07/03/2024	Expiration	232	602,070	2590.58	13,185								(7,142)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2023	07/03/2024	07/03/2024	Expiration	1,097	4,888,483	4455.59	286,526		578,719						(155,202)	578,719			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2023	07/03/2024	07/03/2024	Expiration	6	18,355	3238.85	894		477						(484)	477			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/03/2023	07/03/2024	07/03/2024	Expiration	120	217,043	1813.74	4,646								(2,517)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2023	07/05/2024	07/05/2024	Expiration	1,130	5,027,013	4446.82	268,018		584,823						(145,176)	584,823			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2023	07/05/2024	07/05/2024	Expiration	134	433,527	3231.92	18,999		9,431						(10,291)	9,431			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2023	07/05/2024	07/05/2024	Expiration	51	164,795	3223.3	7,794		4,877						(4,222)	4,877			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2023	07/05/2024	07/05/2024	Expiration	599	1,080,716	1804.25	22,911								(12,410)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/05/2024	07/05/2024	Expiration	332	847,530	2552.59	18,476								(10,008)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/05/2024	07/05/2024	Expiration	1,412	6,210,736	4398.95	273,865		507,604						(148,344)	507,604			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/08/2024	07/08/2024	Expiration	633	2,786,644	4398.95	96,689		197,038						(52,373)	197,038			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/09/2024	07/09/2024	Expiration	596	2,622,443	4398.95	113,310		266,537						(61,376)	266,537			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/05/2024	07/05/2024	Expiration	23	75,326	3222.06	3,379		2,037						(1,830)	2,037			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/08/2024	07/08/2024	Expiration	11	36,680	3222.06	1,587		916						(860)	916			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/09/2024	07/09/2024	Expiration	8	25,769	3222.06	1,118		583						(606)	583			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2023	07/05/2024	07/05/2024	Expiration	393	711,696	1809.34	15,159								(8,211)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2023	07/05/2024	07/05/2024	Expiration	668	160,755	240.64	3,762		2,759						(2,038)	2,759			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2023	07/05/2024	07/05/2024	Expiration	88	228,052	2581.85	4,994								(2,705)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2023	07/05/2024	07/05/2024	Expiration	1,400	334,248	238.72	7,788		8,471						(4,218)	8,471			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2023	07/05/2024	07/05/2024	Expiration	235	602,040	2560.15	13,185								(7,142)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/06/2023	07/05/2024	07/05/2024	Expiration	1,912	8,436,527	4411.59	458,849		866,393						(248,543)	866,393			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/05/2024	07/05/2024	Expiration	922	1,662,771	1803.3	35,084								(19,004)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/08/2024	07/08/2024	Expiration	390	702,588	1803.3	14,825								(8,030)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/07/2023	07/09/2024	07/09/2024	Expiration	325	585,283	1803.3	12,349								(6,689)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2023	07/10/2024	07/10/2024	Expiration	100	256,743	2564.98	5,623								(3,046)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2023	07/10/2024	07/10/2024	Expiration	726	3,200,895	4409.53	189,643		422,753						(102,723)	422,753			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/10/2023	07/10/2024	07/10/2024	Expiration	316	571,404	1807.9	12,171								(6,593)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2023	07/11/2024	07/11/2024	Expiration	646	155,363	240.58	3,635		3,461						(1,969)	3,461			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2023	07/11/2024	07/11/2024	Expiration	159	410,895	2582.13	8,999								(4,874)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2023	07/11/2024	07/11/2024	Expiration	1,318	5,852,883	4439.26	283,833		537,734						(153,743)	537,734			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2023	07/11/2024	07/11/2024	Expiration	3	10,393	3244.72	489		350						(265)	350			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/11/2023	07/11/2024	07/11/2024	Expiration	384	697,474	1814.94	14,786								(8,009)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2023	07/12/2024	07/12/2024	Expiration	57	184,462	3248.53	8,444		6,568						(4,574)	6,568			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2023	07/12/2024	07/12/2024	Expiration	553	1,004,756	1816.81	21,415								(11,600)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2023	07/12/2024	07/12/2024	Expiration	73	190,659	2597.34	4,175								(2,262)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/12/2023	07/12/2024	07/12/2024	Expiration	1,124	5,025,664	4472.16	241,047		488,290						(130,567)	488,290			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2023	07/12/2024	07/12/2024	Expiration	562	1,466,842	2610.06	32,124								(17,400)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2023	07/12/2024	07/12/2024	Expiration	637	2,874,536	4510.04	133,315		271,335						(72,212)	271,335			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/13/2023	07/12/2024	07/12/2024	Expiration	842	1,529,902	1818.04	32,616								(17,667)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/12/2024	07/12/2024	Expiration	805	3,627,692	4505.42	159,978		302,548						(86,655)	302,548			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/15/2024	07/15/2024	Expiration	779	3,507,632	4505.42	155,522		353,861						(84,241)	353,861			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/16/2024	07/16/2024	Expiration	619	2,788,998	4505.42	113,492		251,010						(61,475)	251,010			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2023	07/17/2024	07/17/2024	Expiration	635	154,423	243.06	3,614		2,166						(1,957)	2,166			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2023	07/17/2024	07/17/2024	Expiration	1	2,910	2597.22	64								(35)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2023	07/17/2024	07/17/2024	Expiration	649	2,937,496	4522.79	158,442		346,621						(85,823)	346,621			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/17/2023	07/17/2024	07/17/2024	Expiration	305	553,543	1816.56	11,790		3,349						(6,386)	3,349			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/15/2024	07/15/2024	Expiration	91	296,622	3248.16	12,661		9,336						(6,858)	9,336			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/12/2024	07/12/2024	Expiration	551	1,000,726	1816.07	21,313								(11,545)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/15/2024	07/15/2024	Expiration	1,230	2,233,860	1816.07	47,762								(25,871)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/16/2024	07/16/2024	Expiration	315	571,292	1816.07	12,232		1,378						(6,626)	1,378			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/12/2024	07/12/2024	Expiration	52	135,652	2593.53	2,971								(1,609)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/14/2023	07/15/2024	07/15/2024	Expiration	80	206,612	2593.53	4,525								(2,451)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2023	07/18/2024	07/18/2024	Expiration	294	71,688	243.6	1,677		589						(909)	589			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2023	07/18/2024	07/18/2024	Expiration	581	1,513,528	2607.08	33,146								(17,954)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2023	07/18/2024	07/18/2024	Expiration	1,312	5,975,808	4554.98	317,120		620,515						(171,773)	620,515			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2023	07/18/2024	07/18/2024	Expiration	51	165,832	3255.52	7,580		6,922						(4,106)	6,922			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/18/2023	07/18/2024	07/18/2024	Expiration	284	516,289	1819.14	10,945		502						(5,929)	502			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2023	07/19/2024	07/19/2024	Expiration	1,104	5,040,663	4565.72	242,658		470,418						(131,440)	470,418			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2023	07/19/2024	07/19/2024	Expiration	500	121,716	243.67	2,848		524						(1,543)	524			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2023	07/19/2024	07/19/2024	Expiration	470	1,228,409	2615.14	26,902								(14,572)				0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2023	07/19/2024	07/19/2024	Expiration	2	7,317	4565.72	264		294						(143)	294			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2023	07/19/2024	07/19/2024	Expiration	74	241,104	3261.1	10,450		7,953						(5,660)	7,953			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/19/2023	07/19/2024	07/19/2024	Expiration	527	960,787	1822	20,561								(11,137)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2023	07/19/2024	07/19/2024	Expiration	375	977,241	2604.99	21,402								(11,593)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2023	07/19/2024	07/19/2024	Expiration	781	3,543,835	4534.87	150,009		274,925						(81,255)	274,925			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/20/2023	07/19/2024	07/19/2024	Expiration	836	1,527,734	1826.92	32,388								(17,543)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/19/2024	07/19/2024	Expiration	117	304,245	2602.6	6,663								(3,609)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/19/2024	07/19/2024	Expiration	712	3,230,371	4536.34	128,966		229,549						(69,857)	229,549			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/22/2024	07/22/2024	Expiration	356	1,615,018	4536.34	68,135		143,966						(36,906)	143,966			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/23/2024	07/23/2024	Expiration	656	2,976,086	4536.34	151,030		347,567						(81,808)	347,567			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/19/2024	07/19/2024	Expiration	32	106,079	3274.05	4,676		3,194						(2,533)	3,194			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/22/2024	07/22/2024	Expiration	11	34,596	3274.05	1,550		1,130						(840)	1,130			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/23/2024	07/23/2024	Expiration	10	33,374	3274.05	1,619		1,229						(877)	1,229			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/19/2024	07/19/2024	Expiration	526	961,044	1828.71	20,470								(11,088)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/22/2024	07/22/2024	Expiration	529	966,876	1828.71	20,594								(11,155)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/21/2023	07/23/2024	07/23/2024	Expiration	421	770,730	1828.71	16,494								(8,934)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2023	07/24/2024	07/24/2024	Expiration	1,005	244,098	242.99	5,712		794						(3,094)	794			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2023	07/24/2024	07/24/2024	Expiration	664	1,728,285	2603.62	37,849								(20,502)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2023	07/24/2024	07/24/2024	Expiration	808	3,680,680	4554.64	192,320		370,376						(104,174)	370,376			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/24/2023	07/24/2024	07/24/2024	Expiration	487	891,805	1830.32	19,047								(10,317)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2023	07/25/2024	07/25/2024	Expiration	1,019	2,648,712	2600.13	58,007								(31,420)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2023	07/25/2024	07/25/2024	Expiration	1,072	4,894,668	4567.46	230,933		414,596						(125,089)	414,596			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2023	07/25/2024	07/25/2024	Expiration	14	46,757	3282.35	2,264		1,556						(1,227)	1,556			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/25/2023	07/25/2024	07/25/2024	Expiration	498	912,677	1832.29	19,531								(10,579)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2023	07/26/2024	07/26/2024	Expiration	1,892	8,638,197	4566.75	428,515		790,380						(232,112)	790,380			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2023	07/26/2024	07/26/2024	Expiration	2,066	503,594	243.72	11,734		2,335						(6,356)	2,335			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2023	07/26/2024	07/26/2024	Expiration	315	821,424	2609.38	17,989								(9,744)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2023	07/26/2024	07/26/2024	Expiration	68	224,503	3286.17	10,253		7,859						(5,553)	7,859			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/26/2023	07/26/2024	07/26/2024	Expiration	557	1,021,762	1834.16	21,860								(11,841)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2023	07/26/2024	07/26/2024	Expiration	825	3,744,178	4537.41	155,437		287,549						(84,195)	287,549			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2023	07/26/2024	07/26/2024	Expiration	11	34,645	3272.45	1,690		1,531						(915)	1,531			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2023	07/26/2024	07/26/2024	Expiration	451	823,451	1826.23	17,617								(9,542)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/27/2023	07/26/2024	07/26/2024	Expiration	200	517,976	2590.91	11,344								(6,144)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/29/2024	07/29/2024	Expiration	818	1,497,067	1831.04	32,187								(17,435)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/28/2023	07/30/2024	07/30/2024	Expiration	418	765,036	1831.04	16,448								(8,909)				0001
UST 3.375% 05/15/33 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	07/05/2023	07/05/2024	07/05/2024	Expiration	91	33,900	98	371		330						(201)	330			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2023	08/01/2024	08/01/2024	Expiration	911	4,169,438	4576.73	248,343		492,927						(155,215)	492,927			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2023	08/01/2024	08/01/2024	Expiration	7	23,639	3278.88	1,112		1,028						(695)	1,028			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2023	08/01/2024	08/01/2024	Expiration	603	1,103,201	1828.44	23,829		1,617						(14,893)	1,617			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2023	08/01/2024	08/01/2024	Expiration	591	143,287	242.51	3,353		2,369						(2,096)	2,369			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/01/2023	08/01/2024	08/01/2024	Expiration	85	220,909	2597.12	4,838								(3,024)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2023	08/02/2024	08/02/2024	Expiration	408	98,392	241.07	2,302		2,620						(1,439)	2,620			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2023	08/02/2024	08/02/2024	Expiration	267	692,019	2589.95	15,155								(9,472)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2023	08/02/2024	08/02/2024	Expiration	2,060	9,296,400	4513.39	443,227		788,563						(277,017)	788,563			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2023	08/02/2024	08/02/2024	Expiration	73	238,228	3275.52	11,099		10,047						(6,937)	10,047			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/02/2023	08/02/2024	08/02/2024	Expiration	567	1,035,204	1826.3	22,360		833						(13,975)	833			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2023	08/02/2024	08/02/2024	Expiration	1,188	5,348,586	4501.89	239,301		417,869						(149,563)	417,869			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2023	08/02/2024	08/02/2024	Expiration	22	72,850	3268	3,286		3,114						(2,054)	3,114			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/03/2023	08/02/2024	08/02/2024	Expiration	870	1,585,860	1821.83	34,096		5,171						(21,310)	5,171			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/02/2024	08/02/2024	Expiration	1,512	6,771,759	4478.03	235,581		397,834						(147,238)	397,834			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/05/2024	08/05/2024	Expiration	642	2,873,718	4478.03	110,198		183,028						(68,874)	183,028			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/06/2024	08/06/2024	Expiration	831	3,722,154	4478.03	192,133		345,676						(120,083)	345,676			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2023	08/07/2024	08/07/2024	Expiration	442	1,997,053	4518.44	121,731		203,687						(76,082)	203,687			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2023	08/07/2024	08/07/2024	Expiration	8	27,075	3275.01	1,315		986						(822)	986			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/07/2023	08/07/2024	08/07/2024	Expiration	182	331,395	1824.64	7,120								(4,450)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2023	08/08/2024	08/08/2024	Expiration	137	32,918	240.97	770		654						(481)	654			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2023	08/08/2024	08/08/2024	Expiration	82	213,036	2594.02	4,665								(2,916)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2023	08/08/2024	08/08/2024	Expiration	765	3,443,861	4499.38	210,049		389,236						(131,280)	389,236			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2023	08/08/2024	08/08/2024	Expiration	11	35,070	3264.36	1,578		1,378						(986)	1,378			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/08/2023	08/08/2024	08/08/2024	Expiration	173	315,091	1818.43	6,869								(4,293)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2023	08/09/2024	08/09/2024	Expiration	1,637	394,135	240.82	9,223		9,116						(5,764)	9,116			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2023	08/09/2024	08/09/2024	Expiration	619	1,604,315	2590.61	35,134								(21,959)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2023	08/09/2024	08/09/2024	Expiration	1,634	7,300,199	4467.71	322,696		572,048						(201,685)	572,048			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2023	08/09/2024	08/09/2024	Expiration	102	332,982	3263.92	15,273		13,644						(9,545)	13,644			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/09/2023	08/09/2024	08/09/2024	Expiration	786	1,428,778	1817.91	31,290		589						(19,556)	589			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2023	08/09/2024	08/09/2024	Expiration	605	2,702,473	4468.83	94,106		163,809						(58,816)	163,809			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2023	08/09/2024	08/09/2024	Expiration	390	708,374	1815.35	15,301		1,292						(9,563)	1,292			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2023	08/09/2024	08/09/2024	Expiration	321	77,221	240.69	1,799		1,829						(1,125)	1,829			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/10/2023	08/09/2024	08/09/2024	Expiration	114	294,373	2583.76	6,447								(4,029)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/09/2024	08/09/2024	Expiration	1,000	4,464,188	4464.05	181,746		313,859						(113,591)	313,859			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/12/2024	08/12/2024	Expiration	432	1,928,447	4464.05	62,643		107,896						(39,152)	107,896			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/13/2024	08/13/2024	Expiration	310	1,384,375	4464.05	77,373		169,424						(48,358)	169,424			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2023	08/14/2024	08/14/2024	Expiration	936	4,201,302	4489.72	213,492		407,295						(133,432)	407,295			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/02/2024	08/02/2024	Expiration	16	53,786	3260.15	2,315		2,302						(1,447)	2,302			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/05/2024	08/05/2024	Expiration	100	325,494	3260.15	12,976		9,168						(8,110)	9,168			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/06/2024	08/06/2024	Expiration	164	533,471	3260.15	23,121		19,387						(14,450)	19,387			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/02/2024	08/02/2024	Expiration	529	960,696	1817.17	20,569		5,604						(12,855)	5,604			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/05/2024	08/05/2024	Expiration	435	790,978	1817.17	17,002								(10,626)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/06/2024	08/06/2024	Expiration	473	860,040	1817.17	18,513								(11,571)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/02/2024	08/02/2024	Expiration	994	239,747	241.13	5,586		6,324						(3,491)	6,324			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/04/2023	08/02/2024	08/02/2024	Expiration	226	586,532	2591.97	12,845								(8,028)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/13/2024	08/13/2024	Expiration	1	2,657	3262.39	132		121						(83)	121			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/09/2024	08/09/2024	Expiration	507	920,238	1816.5	19,969		1,094						(12,481)	1,094			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/12/2024	08/12/2024	Expiration	905	1,644,022	1816.5	35,675								(22,297)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/13/2024	08/13/2024	Expiration	397	720,602	1816.5	15,637		500						(9,773)	500			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/09/2024	08/09/2024	Expiration	715	171,722	240.12	4,001		4,484						(2,501)	4,484			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/11/2023	08/09/2024	08/09/2024	Expiration	144	372,035	2577.6	8,148								(5,092)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2023	08/14/2024	08/14/2024	Expiration	3	11,171	3260.76	509		472						(318)	472			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2023	08/14/2024	08/14/2024	Expiration	425	770,910	1814.78	16,806		2,026						(10,504)	2,026			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2023	08/14/2024	08/14/2024	Expiration	190	45,640	239.73	1,068		1,595						(667)	1,595			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/14/2023	08/14/2024	08/14/2024	Expiration	353	907,635	2573.31	19,877								(12,423)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/15/2023	08/15/2024	08/15/2024	Expiration	662	2,935,738	4437.86	162,465		322,865						(101,541)	322,865			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/15/2023	08/15/2024	08/15/2024	Expiration	331	597,736	1804.27	13,031		7,053						(8,144)	7,053			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/15/2023	08/15/2024	08/15/2024	Expiration	947	225,996	238.58	5,288		8,904						(3,305)	8,904			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/15/2023	08/15/2024	08/15/2024	Expiration	357	912,626	2557.58	19,987								(12,492)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/16/2023	08/16/2024	08/16/2024	Expiration	842	3,709,079	4404.33	162,509		335,056						(101,568)	335,056			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/16/2023	08/16/2024	08/16/2024	Expiration	1	6,112	4404.33	64		92						(40)	92			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/16/2023	08/16/2024	08/16/2024	Expiration	111	360,875	3237.9	16,682		20,204						(10,426)	20,204			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/16/2023	08/16/2024	08/16/2024	Expiration	320	575,895	1801.51	12,670		8,590						(7,919)	8,590			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/16/2023	08/16/2024	08/16/2024	Expiration	93	235,817	2548.14	5,164								(3,228)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2023	08/16/2024	08/16/2024	Expiration	922	4,027,786	4370.36	174,713		337,932						(109,196)	337,932			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2023	08/16/2024	08/16/2024	Expiration	60	195,264	3227.97	9,353		11,920						(5,846)	11,920			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2023	08/16/2024	08/16/2024	Expiration	364	654,027	1795.71	14,258		11,899						(8,911)	11,899			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/17/2023	08/16/2024	08/16/2024	Expiration	76	193,095	2539.41	4,229								(2,643)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/16/2024	08/16/2024	Expiration	806	3,521,296	4369.71	113,682		206,012						(71,051)	206,012			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/19/2024	08/19/2024	Expiration	393	1,716,082	4369.71	61,789		132,054						(38,618)	132,054			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/19/2024	08/19/2024	Expiration	185	470,905	2544.54	10,313								(6,446)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/21/2023	08/21/2024	08/21/2024	Expiration	1,052	4,627,571	4399.77	239,642		519,148						(149,776)	519,148			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/21/2023	08/21/2024	08/21/2024	Expiration	14	43,555	3223.84	1,839		2,663						(1,149)	2,663			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/21/2023	08/21/2024	08/21/2024	Expiration	576	1,032,640	1792.33	22,284		26,053						(13,928)	26,053			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/21/2023	08/21/2024	08/21/2024	Expiration	83	211,272	2538.23	4,627		497						(2,892)	497			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/22/2023	08/22/2024	08/22/2024	Expiration	442	1,938,438	4387.55	115,995		267,933						(72,497)	267,933			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/20/2024	08/20/2024	Expiration	570	2,490,188	4369.71	105,889		242,016						(66,180)	242,016			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/16/2024	08/16/2024	Expiration	19	60,083	3230.19	2,707		3,473						(1,692)	3,473			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/19/2024	08/19/2024	Expiration	14	45,247	3230.19	1,968		2,625						(1,230)	2,625			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/20/2024	08/20/2024	Expiration	1	2,587	3230.19	127		168						(79)	168			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/16/2024	08/16/2024	Expiration	668	1,200,463	1796.67	26,170		21,187						(16,356)	21,187			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/19/2024	08/19/2024	Expiration	673	1,209,614	1796.67	26,370		23,887						(16,481)	23,887			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/20/2024	08/20/2024	Expiration	198	355,563	1796.67	7,751		6,804						(4,845)	6,804			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/16/2024	08/16/2024	Expiration	304	72,199	237.32	1,682		3,468						(1,051)	3,468			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/18/2023	08/16/2024	08/16/2024	Expiration	205	522,688	2544.54	11,447								(7,154)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/22/2023	08/22/2024	08/22/2024	Expiration	272	486,373	1791.13	10,652		12,600						(6,657)	12,600			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/22/2023	08/22/2024	08/22/2024	Expiration	356	84,338	237.05	1,965		4,220						(1,228)	4,220			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/22/2023	08/22/2024	08/22/2024	Expiration	278	703,696	2529.86	15,411		665						(9,632)	665			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/23/2023	08/23/2024	08/23/2024	Expiration	1,403	6,222,278	4436.01	303,728		617,025						(189,830)	617,025			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2023	08/23/2024	08/23/2024	Expiration	974	4,264,051	4376.31	173,322		356,534						(108,327)	356,534			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2023	08/23/2024	08/23/2024	Expiration	440	788,044	1791.11	17,179		22,980						(10,737)	22,980			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/24/2023	08/23/2024	08/23/2024	Expiration	85	216,561	2536.08	4,743		472						(2,964)	472			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2023	08/23/2024	08/23/2024	Expiration	1,168	5,147,452	4405.71	181,207		320,864						(113,254)	320,864			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2023	08/26/2024	08/26/2024	Expiration	800	3,523,875	4405.71	121,784		247,237						(76,115)	247,237			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	08/25/2023	08/27/2024	08/27/2024	Expiration	541	2,383,456	4405.71	92,426		204,411						(57,766)	204,411			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/25/2023	08/26/2024	08/26/2024	Expiration	24	78,949	3232.96	3,584		5,206						(2,240)	5,206			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/28/2023	08/28/2024	08/28/2024	Expiration	312	561,940	1800.62	12,250		13,185						(7,656)	13,185			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/28/2023	08/28/2024	08/28/2024	Expiration	145	369,726	2544.05	8,097								(5,061)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/29/2023	08/29/2024	08/29/2024	Expiration	727	3,271,186	4497.63	169,767		330,779						(106,104)	330,779			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/29/2023	08/29/2024	08/29/2024	Expiration	186	336,067	1808.95	7,326		6,822						(4,579)	6,822			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/29/2023	08/29/2024	08/29/2024	Expiration	804	192,817	239.88	4,493		7,717						(2,808)	7,717			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/29/2023	08/29/2024	08/29/2024	Expiration	213	544,926	2560.52	11,934								(7,459)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/30/2023	08/30/2024	08/30/2024	Expiration	1,578	7,124,858	4514.87	317,095		638,300						(198,185)	638,300			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/31/2023	08/30/2024	08/30/2024	Expiration	838	3,779,342	4507.66	134,282		268,905						(83,926)	268,905			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/31/2023	08/30/2024	08/30/2024	Expiration	7	21,754	3254.69	959		1,384						(600)	1,384			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/31/2023	08/30/2024	08/30/2024	Expiration	980	1,770,649	1806.76	38,170		44,875						(23,856)	44,875			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/31/2023	08/30/2024	08/30/2024	Expiration	52	133,078	2563.44	2,914								(1,822)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/23/2023	08/23/2024	08/23/2024	Expiration	113	365,775	3232.35	15,979		23,469						(9,987)	23,469			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/23/2023	08/23/2024	08/23/2024	Expiration	364	654,659	1796.52	14,337		17,061						(8,961)	17,061			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/23/2023	08/23/2024	08/23/2024	Expiration	29	6,866	238.73	161		334						(100)	334			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/23/2023	08/23/2024	08/23/2024	Expiration	164	418,313	2543.81	9,161								(5,726)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/25/2023	08/27/2024	08/27/2024	Expiration	87	279,843	3232.96	13,768		19,710						(8,605)	19,710			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/25/2023	08/23/2024	08/23/2024	Expiration	605	1,087,198	1796.32	23,592		28,458						(14,745)	28,458			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/25/2023	08/26/2024	08/26/2024	Expiration	336	604,073	1796.32	13,048		16,454						(8,155)	16,454			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/25/2023	08/27/2024	08/27/2024	Expiration	177	317,308	1796.32	6,886		8,442						(4,303)	8,442			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/25/2023	08/23/2024	08/23/2024	Expiration	663	157,922	238.12	3,680		8,111						(2,300)	8,111			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/25/2023	08/23/2024	08/23/2024	Expiration	206	523,230	2534.65	11,406		1,437						(7,129)	1,437			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/28/2023	08/28/2024	08/28/2024	Expiration	585	2,593,989	4433.31	123,465		280,930						(77,165)	280,930			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/30/2023	08/30/2024	08/30/2024	Expiration	114	370,320	3260.72	15,681		21,872						(9,801)	21,872			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/30/2023	08/30/2024	08/30/2024	Expiration	745	1,348,663	1810.38	29,671		31,415						(18,544)	31,415			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/30/2023	08/30/2024	08/30/2024	Expiration	333	79,874	239.89	1,869		3,103						(1,168)	3,103			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/30/2023	08/30/2024	08/30/2024	Expiration	278	712,075	2561.77	15,594								(9,747)				0001
UST 3.375% 05/15/33 Total Return Options	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/09/2023	08/09/2024	08/09/2024	Expiration	40	5,567	100	140		218						(87)	218			0001
UST 3.375% 05/15/33 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR11IR9SYRVFCH09	08/09/2023	08/09/2024	08/09/2024	Expiration	62	5,718	98	92								(57)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	08/30/2024	08/30/2024	Expiration	1,528	6,900,142	4515.77	227,253		415,699						(160,971)	415,699			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	09/03/2024	09/03/2024	Expiration	551	2,487,064	4515.77	81,110		149,805						(57,453)	149,805			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	09/04/2024	09/04/2024	Expiration	638	2,879,886	4515.77	118,087		239,169						(83,645)	239,169			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2023	09/05/2024	09/05/2024	Expiration	693	3,116,578	4496.83	158,949		334,503						(112,589)	334,503			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2023	09/05/2024	09/05/2024	Expiration	10	43,298	4496.83	446		649						(316)	649			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2023	09/05/2024	09/05/2024	Expiration	91	164,092	1794.83	3,541		4,216						(2,508)	4,216			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/05/2023	09/05/2024	09/05/2024	Expiration	124	315,050	2545.84	6,900								(4,887)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2023	09/06/2024	09/06/2024	Expiration	587	2,622,960	4465.48	137,542		264,701						(97,426)	264,701			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2023	09/06/2024	09/06/2024	Expiration		1,844	4465.48	66		150						(47)	150			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2023	09/06/2024	09/06/2024	Expiration	13	40,820	3230.99	1,834		2,588						(1,299)	2,588			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2023	09/06/2024	09/06/2024	Expiration	124	221,780	1791.97	4,783		5,441						(3,388)	5,441			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2023	09/06/2024	09/06/2024	Expiration	604	143,644	237.81	3,347		6,107						(2,371)	6,107			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/06/2023	09/06/2024	09/06/2024	Expiration	281	713,031	2537.77	15,615								(11,061)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2023	09/06/2024	09/06/2024	Expiration	475	2,112,962	4451.14	97,951		186,552						(69,382)	186,552			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2023	09/06/2024	09/06/2024	Expiration	509	912,478	1792.9	19,892		21,900						(14,090)	21,900			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2023	09/06/2024	09/06/2024	Expiration	1,009	239,931	237.87	5,590		10,137						(3,960)	10,137			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/07/2023	09/06/2024	09/06/2024	Expiration	535	1,355,793	2534.11	29,692								(21,032)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/06/2024	09/06/2024	Expiration	1,069	4,763,965	4457.49	185,044		326,495						(131,073)	326,495			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/09/2024	09/09/2024	Expiration	420	1,872,026	4457.49	61,072		111,088						(43,259)	111,088			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/10/2024	09/10/2024	Expiration	507	2,260,416	4457.49	82,616		163,202						(58,520)	163,202			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	09/03/2024	09/03/2024	Expiration	1	3,227	4515.77	107		170						(76)	170			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	08/30/2024	08/30/2024	Expiration	35	112,820	3256.48	5,105		7,407						(3,616)	7,407			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	08/30/2024	08/30/2024	Expiration	445	803,982	1807.48	17,527		20,048						(12,415)	20,048			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	09/03/2024	09/03/2024	Expiration	472	853,067	1807.48	18,512		19,124						(13,112)	19,124			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	09/04/2024	09/04/2024	Expiration	246	445,277	1807.48	9,707		9,903						(6,876)	9,903			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	08/30/2024	08/30/2024	Expiration	31	7,518	239.51	175		304						(124)	304			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/01/2023	08/30/2024	08/30/2024	Expiration	145	372,353	2565.91	8,155								(5,776)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/09/2024	09/09/2024	Expiration	95	308,097	3230.62	14,289		22,050						(10,122)	22,050			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/06/2024	09/06/2024	Expiration	686	1,228,372	1791.22	26,656		30,661						(18,881)	30,661			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/09/2024	09/09/2024	Expiration	321	574,698	1791.22	12,471		17,444						(8,834)	17,444			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/10/2024	09/10/2024	Expiration	449	804,606	1791.22	17,540		25,182						(12,424)	25,182			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/08/2023	09/06/2024	09/06/2024	Expiration	496	1,256,493	2532.83	27,392								(19,402)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2023	09/11/2024	09/11/2024	Expiration	558	2,504,554	4487.46	122,352		264,384						(86,666)	264,384			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2023	09/11/2024	09/11/2024	Expiration	16	53,290	3236.06	2,450		3,680						(1,735)	3,680			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2023	09/11/2024	09/11/2024	Expiration	586	1,051,164	1793.43	23,441		29,394						(16,604)	29,394			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/11/2023	09/11/2024	09/11/2024	Expiration	232	586,853	2531.81	12,852		3,892						(9,104)	3,892			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2023	09/12/2024	09/12/2024	Expiration	462	2,060,019	4461.9	99,853		206,267						(70,729)	206,267			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2023	09/12/2024	09/12/2024	Expiration	337	603,841	1790.38	13,164		19,356						(9,324)	19,356			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2023	09/12/2024	09/12/2024	Expiration	173	41,105	237.9	958		2,263						(678)	2,263			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/12/2023	09/12/2024	09/12/2024	Expiration	280	708,474	2529.99	15,516		6,379						(10,990)	6,379			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2023	09/13/2024	09/13/2024	Expiration	1,335	5,964,019	4467.44	235,295		440,369						(166,667)	440,369			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2023	09/13/2024	09/13/2024	Expiration	74	239,601	3227.15	10,840		18,545						(7,678)	18,545			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2023	09/13/2024	09/13/2024	Expiration	410	733,758	1787.95	16,143		27,180						(11,434)	27,180			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/13/2023	09/13/2024	09/13/2024	Expiration	112	282,466	2527.19	6,186		3,543						(4,382)	3,543			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2023	09/13/2024	09/13/2024	Expiration	737	3,319,747	4505.1	123,757		242,739						(87,661)	242,739			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2023	09/13/2024	09/13/2024	Expiration	11	35,550	3244.47	1,647		2,573						(1,166)	2,573			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2023	09/13/2024	09/13/2024	Expiration	708	1,271,720	1797.27	27,724		40,269						(19,637)	40,269			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/14/2023	09/13/2024	09/13/2024	Expiration	19	47,579	2531.44	1,042		516						(738)	516			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/13/2024	09/13/2024	Expiration	463	2,062,033	4450.32	64,379		121,511						(45,602)	121,511			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/16/2024	09/16/2024	Expiration	576	2,561,397	4450.32	86,342		171,861						(61,159)	171,861			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/17/2024	09/17/2024	Expiration	485	2,158,430	4450.32	92,468		216,353						(65,498)	216,353			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/16/2024	09/16/2024	Expiration	2	8,051	3229.49	363		636						(257)	636			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/13/2024	09/13/2024	Expiration	427	763,506	1788.71	16,721		27,946						(11,844)	27,946			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/16/2024	09/16/2024	Expiration	322	575,153	1788.71	12,538		22,794						(8,881)	22,794			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2023	09/19/2024	09/19/2024	Expiration	757	3,365,832	4443.95	149,553		332,768						(105,934)	332,768			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2023	09/19/2024	09/19/2024	Expiration	13	41,884	3225.45	2,010		3,598						(1,424)	3,598			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2023	09/19/2024	09/19/2024	Expiration	147	262,577	1785.39	5,750		10,907						(4,073)	10,907			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2023	09/19/2024	09/19/2024	Expiration	763	181,444	237.68	4,228		11,917						(2,995)	11,917			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/19/2023	09/19/2024	09/19/2024	Expiration	322	811,120	2517.41	17,764		12,988						(12,583)	12,988			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/17/2024	09/17/2024	Expiration	432	772,509	1788.71	16,841		29,813						(11,929)	29,813			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/13/2024	09/13/2024	Expiration	1,778	423,153	238	9,859		24,927						(6,984)	24,927			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/15/2023	09/13/2024	09/13/2024	Expiration	279	703,390	2522.48	15,334		10,153						(10,862)	10,153			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2023	09/18/2024	09/18/2024	Expiration	759	3,381,704	4453.53	181,379		439,307						(128,477)	439,307			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2023	09/18/2024	09/18/2024	Expiration	7	24,069	3227.2	1,220		2,042						(864)	2,042			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/18/2023	09/18/2024	09/18/2024	Expiration	545	974,510	1786.63	21,244		37,189						(15,048)	37,189			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/20/2023	09/20/2024	09/20/2024	Expiration	1,336	5,879,444	4402.2	251,243		503,699						(177,963)	503,699			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2023	09/20/2024	09/20/2024	Expiration	1,257	5,440,936	4330	203,573		446,161						(144,198)	446,161			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2023	09/20/2024	09/20/2024	Expiration	855	1,511,293	1767.99	32,795		75,548						(23,230)	75,548			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2023	09/20/2024	09/20/2024	Expiration	481	113,110	235.29	2,635		8,629						(1,867)	8,629			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/21/2023	09/20/2024	09/20/2024	Expiration	23	57,600	2496.44	1,261		1,438						(894)	1,438			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/20/2024	09/20/2024	Expiration	671	2,898,365	4320.06	104,537		245,448						(74,047)	245,448			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/23/2024	09/23/2024	Expiration	684	2,955,548	4320.06	108,852		258,322						(77,104)	258,322			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/24/2024	09/24/2024	Expiration	812	3,507,226	4320.06	134,127		318,683						(95,007)	318,683			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/23/2024	09/23/2024	Expiration	1	4,430	4320.06	45		66						(32)	66			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/20/2024	09/20/2024	Expiration	4	12,683	3189.18	609		1,221						(431)	1,221			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/24/2024	09/24/2024	Expiration	32	102,304	3189.18	5,177		10,710						(3,667)	10,710			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/20/2024	09/20/2024	Expiration	745	1,314,933	1764.51	28,534		68,455						(20,212)	68,455			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/22/2023	09/23/2024	09/23/2024	Expiration	511	901,733	1764.51	19,477		50,143						(13,797)	50,143			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/25/2023	09/25/2024	09/25/2024	Expiration	9	22,199	2495.81	486		532						(344)	532			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2023	09/26/2024	09/26/2024	Expiration	774	3,306,654	4273.53	163,855		429,193						(116,064)	429,193			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2023	09/26/2024	09/26/2024	Expiration	10	30,481	3170.64	1,487		3,345						(1,054)	3,345			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2023	09/26/2024	09/26/2024	Expiration	545	955,272	1753.19	20,729		61,326						(14,683)	61,326			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2023	09/26/2024	09/26/2024	Expiration	620	144,968	233.87	3,378		12,930						(2,393)	12,930			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/26/2023	09/26/2024	09/26/2024	Expiration	155	386,455	2486.6	8,463		10,714						(5,995)	10,714			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/27/2023	09/27/2024	09/27/2024	Expiration	1,434	6,131,728	4274.51	264,660		615,890						(187,467)	615,890			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/28/2023	09/27/2024	09/27/2024	Expiration	544	127,066	233.69	2,961		11,342						(2,097)	11,342			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/28/2023	09/27/2024	09/27/2024	Expiration	251	624,945	2493.8	13,686		15,780						(9,694)	15,780			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/27/2024	09/27/2024	Expiration	962	4,126,035	4288.05	131,245		268,109						(92,965)	268,109			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/30/2024	09/30/2024	Expiration	753	3,227,327	4288.05	105,491		219,304						(74,723)	219,304			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	10/01/2024	10/01/2024	Expiration	864	3,703,253	4288.05	143,199		345,883						(101,432)	345,883			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/30/2024	09/30/2024	Expiration	1	5,741	4288.05	58		86						(41)	86			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/27/2024	09/27/2024	Expiration	45	143,502	3167.83	6,899		16,296						(4,887)	16,296			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	10/01/2024	10/01/2024	Expiration	39	123,956	3167.83	5,881		14,008						(4,166)	14,008			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	09/29/2023	09/27/2024	09/27/2024	Expiration	1,027	1,798,383	1750.84	38,845		121,348						(27,515)	121,348			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2023	09/20/2024	09/20/2024	Expiration	18	58,164	3220.54	2,794		4,942						(1,979)	4,942			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2023	09/20/2024	09/20/2024	Expiration	542	966,502	1782.4	21,166		40,110						(14,993)	40,110			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/20/2023	09/20/2024	09/20/2024	Expiration	181	455,183	2514.93	9,969		7,933						(7,061)	7,933			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2023	09/24/2024	09/24/2024	Expiration	509	898,322	1764.51	19,494		50,931						(13,808)	50,931			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2023	09/20/2024	09/20/2024	Expiration	26	64,990	2498.92	1,417		1,556						(1,004)	1,556			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/22/2023	09/23/2024	09/23/2024	Expiration	456	1,140,733	2498.92	24,982		27,609						(17,696)	27,609			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2023	09/25/2024	09/25/2024	Expiration	534	2,316,906	4337.44	108,098		299,108						(76,570)	299,108			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2023	09/25/2024	09/25/2024	Expiration	92	294,149	3192.06	13,912		28,173						(9,855)	28,173			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2023	09/25/2024	09/25/2024	Expiration	932	1,645,449	1765.31	35,706		86,704						(25,292)	86,704			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/25/2023	09/25/2024	09/25/2024	Expiration	46	10,762	234.98	251		861						(178)	861			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2023	09/27/2024	09/27/2024	Expiration	58	182,345	3166.67	8,376		19,954						(5,933)	19,954			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2023	09/27/2024	09/27/2024	Expiration	1,237	2,166,324	1750.73	47,009		146,321						(33,298)	146,321			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/27/2023	09/27/2024	09/27/2024	Expiration	243	604,355	2484.42	13,235		17,600						(9,375)	17,600			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2023	09/27/2024	09/27/2024	Expiration	840	3,611,500	4299.7	156,608		337,960						(110,931)	337,960			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2023	09/27/2024	09/27/2024	Expiration	69	218,235	3173.59	9,777		23,091						(6,925)	23,091			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/28/2023	09/27/2024	09/27/2024	Expiration	602	1,056,586	1754.29	22,822		69,076						(16,166)	69,076			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2023	09/30/2024	09/30/2024	Expiration	616	1,077,883	1750.84	23,282		73,760						(16,492)	73,760			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2023	10/01/2024	10/01/2024	Expiration	475	832,240	1750.84	17,976		56,237						(12,733)	56,237			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2023	09/27/2024	09/27/2024	Expiration	483	112,863	233.45	2,630		10,201						(1,863)	10,201			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	09/29/2023	09/27/2024	09/27/2024	Expiration	71	177,103	2492.51	3,861		4,566						(2,735)	4,566			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/04/2024	10/04/2024	Expiration	721	3,107,337	4308.5	102,153		209,765						(80,871)	209,765			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/07/2024	10/07/2024	Expiration	491	2,114,357	4308.5	83,206		182,689						(65,871)	182,689			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/08/2024	10/08/2024	Expiration	563	2,423,759	4308.5	110,787		309,072						(87,707)	309,072			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2023	10/09/2024	10/09/2024	Expiration	278	1,204,030	4335.66	73,239		234,731						(57,981)	234,731			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2023	10/09/2024	10/09/2024	Expiration	5	15,257	3156.52	699		1,687						(553)	1,687			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2023	10/09/2024	10/09/2024	Expiration	237	413,522	1741.95	8,973		27,915						(7,104)	27,915			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/09/2023	10/09/2024	10/09/2024	Expiration	200	497,677	2485	10,899		9,321						(8,628)	9,321			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2023	10/10/2024	10/10/2024	Expiration	860	199,861	232.49	4,677		16,462						(3,702)	16,462			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2023	10/10/2024	10/10/2024	Expiration	142	352,294	2488.57	7,715		5,510						(6,108)	5,510			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2023	10/10/2024	10/10/2024	Expiration	556	2,423,856	4358.24	143,368		414,625						(113,500)	414,625			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2023	10/10/2024	10/10/2024	Expiration	5	21,029	4358.24	654		2,794						(518)	2,794			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/10/2023	10/10/2024	10/10/2024	Expiration	279	487,563	1747.38	10,531		30,690						(8,337)	30,690			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2023	10/11/2024	10/11/2024	Expiration	1,106	4,842,016	4376.95	201,380		485,544						(159,426)	485,544			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2023	10/11/2024	10/11/2024	Expiration		103	4376.95	3		14						(2)	14			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2023	10/11/2024	10/11/2024	Expiration	179	566,000	3166.98	25,710		62,659						(20,354)	62,659			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2023	10/11/2024	10/11/2024	Expiration	816	1,424,990	1747.19	31,065		97,357						(24,593)	97,357			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2023	10/11/2024	10/11/2024	Expiration	487	113,561	233.18	2,657		9,497						(2,104)	9,497			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/11/2023	10/11/2024	10/11/2024	Expiration	271	675,639	2492.35	14,796		11,331						(11,714)	11,331			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2023	10/11/2024	10/11/2024	Expiration	671	2,919,371	4349.61	115,641		290,857						(91,549)	290,857			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2023	10/11/2024	10/11/2024	Expiration	17	52,400	3150.72	2,399		6,142						(1,899)	6,142			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2023	10/11/2024	10/11/2024	Expiration	829	1,441,590	1737.96	30,970		106,670						(24,518)	106,670			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2023	10/11/2024	10/11/2024	Expiration	724	168,002	231.9	3,914		15,054						(3,099)	15,054			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/12/2023	10/11/2024	10/11/2024	Expiration	95	234,449	2476.33	5,134		5,474						(4,065)	5,474			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/11/2024	10/11/2024	Expiration	1,660	7,184,381	4327.78	258,103		573,202						(204,332)	573,202			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/15/2024	10/15/2024	Expiration	585	2,533,195	4327.78	101,110		250,874						(80,046)	250,874			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/11/2024	10/11/2024	Expiration	3	12,317	4327.78	124		185						(98)	185			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/11/2024	10/11/2024	Expiration	1	3,101	3150.92	141		363						(112)	363			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/11/2024	10/11/2024	Expiration	1,061	1,844,206	1737.81	39,835		136,633						(31,536)	136,633			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/15/2024	10/15/2024	Expiration	307	533,911	1737.81	11,479		41,427						(9,088)	41,427			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/11/2024	10/11/2024	Expiration	244	56,799	232.66	1,323		4,887						(1,048)	4,887			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/13/2023	10/11/2024	10/11/2024	Expiration	57	140,515	2477.18	3,063		3,232						(2,425)	3,232			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2023	10/16/2024	10/16/2024	Expiration	849	3,713,117	4373.63	226,800		719,860						(179,550)	719,860			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2023	10/16/2024	10/16/2024	Expiration	12	38,355	3165.31	1,758		4,591						(1,392)	4,591			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2023	10/16/2024	10/16/2024	Expiration	750	1,309,285	1744.96	28,150		99,846						(22,285)	99,846			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/16/2023	10/16/2024	10/16/2024	Expiration	100	246,978	2479.15	5,409		5,858						(4,282)	5,858			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2023	10/17/2024	10/17/2024	Expiration	1,956	451,237	230.64	10,514		44,001						(8,323)	44,001			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2023	10/17/2024	10/17/2024	Expiration	467	1,155,317	2473.48	25,301		27,156						(20,030)	27,156			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2023	10/17/2024	10/17/2024	Expiration	624	2,730,950	4373.2	135,282		360,992						(107,098)	360,992			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2023	10/02/2024	10/02/2024	Expiration	855	3,665,552	4288.39	201,725		540,357						(159,699)	540,357			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2023	10/02/2024	10/02/2024	Expiration	80	253,711	3152.78	13,073		29,910						(10,350)	29,910			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2023	10/02/2024	10/02/2024	Expiration	524	913,306	1741.73	19,727		65,105						(15,618)	65,105			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/02/2023	10/02/2024	10/02/2024	Expiration	2	5,820	2479.05	127		165						(101)	165			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2023	10/03/2024	10/03/2024	Expiration	408	1,725,766	4229.45	103,925		326,564						(82,274)	326,564			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2023	10/03/2024	10/03/2024	Expiration	1	3,788	4229.45	112		511						(89)	511			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2023	10/03/2024	10/03/2024	Expiration	250	433,653	1735.74	9,324		30,525						(7,381)	30,525			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2023	10/03/2024	10/03/2024	Expiration	381	87,973	230.69	2,050		8,592						(1,623)	8,592			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/03/2023	10/03/2024	10/03/2024	Expiration	198	487,205	2461.47	10,670		15,710						(8,447)	15,710			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2023	10/04/2024	10/04/2024	Expiration	1,463	6,237,490	4263.75	286,597		608,360						(226,889)	608,360			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2023	10/04/2024	10/04/2024	Expiration	87	275,042	3152.08	12,403		30,245						(9,819)	30,245			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2023	10/04/2024	10/04/2024	Expiration	362	630,462	1740.82	13,744		43,391						(10,881)	43,391			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2023	10/04/2024	10/04/2024	Expiration	163	37,620	231.47	877		3,524						(694)	3,524			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/04/2023	10/04/2024	10/04/2024	Expiration	301	743,506	2471.16	16,283		18,817						(12,891)	18,817			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2023	10/04/2024	10/04/2024	Expiration	1,104	4,700,734	4258.19	197,268		438,131						(156,171)	438,131			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2023	10/04/2024	10/04/2024	Expiration	1,552	2,691,725	1734.45	57,872		195,821						(45,815)	195,821			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/05/2023	10/04/2024	10/04/2024	Expiration	252	621,727	2471.27	13,616		15,706						(10,779)	15,706			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/04/2024	10/04/2024	Expiration	542	125,287	230.97	2,919		12,031						(2,311)	12,031			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/04/2024	10/04/2024	Expiration	349	861,817	2472.06	18,788		21,489						(14,874)	21,489			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/07/2024	10/07/2024	Expiration	40	98,711	2472.06	2,162		1,897						(1,711)	1,897			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/04/2024	10/04/2024	Expiration	17	53,349	3146.07	2,475		6,092						(1,960)	6,092			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/07/2024	10/07/2024	Expiration	84	265,192	3146.07	12,358		29,230						(9,783)	29,230			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/04/2024	10/04/2024	Expiration	422	732,231	1736.97	15,889		52,130						(12,579)	52,130			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/07/2024	10/07/2024	Expiration	152	263,458	1736.97	5,691		17,651						(4,505)	17,651			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/06/2023	10/08/2024	10/08/2024	Expiration	335	581,260	1736.97	12,613		39,216						(9,986)	39,216			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/17/2023	10/17/2024	10/17/2024	Expiration	392	685,944	1748.25	14,816		50,654						(11,730)	50,654			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2023	10/18/2024	10/18/2024	Expiration	236	54,251	230.08	1,264		5,671						(1,001)	5,671			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2023	10/18/2024	10/18/2024	Expiration	96	235,698	2459.57	5,162		7,321						(4,086)	7,321			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2023	10/18/2024	10/18/2024	Expiration	1,485	6,408,244	4314.6	237,749		553,006						(188,218)	553,006			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2023	10/18/2024	10/18/2024	Expiration	68	214,832	3150.38	9,870		27,107						(7,814)	27,107			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/18/2023	10/18/2024	10/18/2024	Expiration	712	1,236,294	1736.2	26,828		102,403						(21,239)	102,403			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2023	10/18/2024	10/18/2024	Expiration	250	612,156	2447.41	13,406		22,151						(10,613)	22,151			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2023	10/18/2024	10/18/2024	Expiration	670	2,866,186	4278	116,000		298,924						(91,833)	298,924			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/19/2023	10/18/2024	10/18/2024	Expiration	419	724,330	1727.22	15,501		64,074						(12,271)	64,074			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/18/2024	10/18/2024	Expiration	817	188,085	230.15	4,382		19,597						(3,469)	19,597			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/18/2024	10/18/2024	Expiration	93	228,619	2447.4	5,007		8,274						(3,964)	8,274			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/21/2024	10/21/2024	Expiration	54	131,010	2447.4	2,869		4,123						(2,271)	4,123			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/18/2024	10/18/2024	Expiration	935	3,949,829	4224.16	149,902		348,728						(118,673)	348,728			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/21/2024	10/21/2024	Expiration	632	2,669,804	4224.16	80,798		166,045						(63,965)	166,045			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/22/2024	10/22/2024	Expiration	603	2,545,124	4224.16	94,598		231,495						(74,890)	231,495			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2023	10/23/2024	10/23/2024	Expiration	623	2,626,722	4217.04	104,821		265,976						(82,983)	265,976			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2023	10/23/2024	10/23/2024	Expiration	14	42,158	3117.7	1,952		5,343						(1,545)	5,343			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2023	10/23/2024	10/23/2024	Expiration	391	671,073	1716.89	14,495		55,706						(11,475)	55,706			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2023	10/24/2024	10/24/2024	Expiration	101	246,527	2450.87	5,399		5,888						(4,274)	5,888			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2023	10/24/2024	10/24/2024	Expiration	643	2,730,325	4247.68	125,386		327,320						(99,264)	327,320			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/24/2023	10/24/2024	10/24/2024	Expiration	479	824,975	1721.48	17,819		65,045						(14,107)	65,045			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2023	10/25/2024	10/25/2024	Expiration	582	133,667	229.73	3,114		12,795						(2,466)	12,795			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2023	10/25/2024	10/25/2024	Expiration	701	1,707,488	2437.4	37,394		48,540						(29,604)	48,540			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2023	10/25/2024	10/25/2024	Expiration	3	2,906	1001.51	83		422						(66)	422			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2023	10/25/2024	10/25/2024	Expiration	1,053	4,408,101	4186.77	191,068		441,478						(151,262)	441,478			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2023	10/25/2024	10/25/2024	Expiration	1	4,546	4186.77	123		624						(98)	624			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2023	10/25/2024	10/25/2024	Expiration	287	894,690	3120.12	36,581		100,143						(28,960)	100,143			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/25/2023	10/25/2024	10/25/2024	Expiration	1,112	1,910,831	1717.7	41,274		145,907						(32,675)	145,907			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2023	10/25/2024	10/25/2024	Expiration	153	374,985	2443.86	8,212		9,641						(6,501)	9,641			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2023	10/25/2024	10/25/2024	Expiration	1,129	4,671,748	4137.23	176,693		462,920						(139,882)	462,920			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/18/2024	10/18/2024	Expiration	16	51,239	3124.9	2,396		7,009						(1,897)	7,009			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/18/2024	10/18/2024	Expiration	496	854,550	1721.64	18,373		78,608						(14,545)	78,608			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/21/2024	10/21/2024	Expiration	241	415,535	1721.64	8,934		36,081						(7,073)	36,081			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/20/2023	10/22/2024	10/22/2024	Expiration	252	433,364	1721.64	9,317		35,411						(7,376)	35,411			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/23/2023	10/23/2024	10/23/2024	Expiration	83	203,700	2449.43	4,461		4,766						(3,532)	4,766			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/26/2023	10/25/2024	10/25/2024	Expiration	554	952,194	1717.9	20,567		72,588						(16,283)	72,588			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/25/2024	10/25/2024	Expiration	298	68,725	230.78	1,601		6,236						(1,268)	6,236			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/25/2024	10/25/2024	Expiration	138	335,746	2440.46	7,353		9,112						(5,821)	9,112			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/28/2024	10/28/2024	Expiration	102	249,119	2440.46	5,456		6,519						(4,319)	6,519			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/25/2024	10/25/2024	Expiration	764	3,145,404	4117.37	115,699		302,907						(91,595)	302,907			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/28/2024	10/28/2024	Expiration	524	2,159,228	4117.37	65,751		146,003						(52,053)	146,003			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/29/2024	10/29/2024	Expiration	727	2,993,649	4117.37	104,007		260,080						(82,339)	260,080			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2023	10/31/2024	10/31/2024	Expiration	485	2,035,799	4193.8	113,036		331,481						(89,486)	331,481			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2023	10/31/2024	10/31/2024	Expiration	316	543,816	1719.84	11,746		36,875						(9,299)	36,875			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2023	10/31/2024	10/31/2024	Expiration	500	115,065	230.03	2,693		9,979						(2,132)	9,979			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2023	10/31/2024	10/31/2024	Expiration	592	1,446,934	2444.82	31,688		25,496						(25,086)	25,496			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/31/2023	10/31/2024	10/31/2024	Expiration	69	68,722	1000.32	1,959		8,985						(1,551)	8,985			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/25/2024	10/25/2024	Expiration	5	14,096	3103.47	646		1,773						(511)	1,773			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/25/2024	10/25/2024	Expiration	230	392,556	1708.02	8,479		32,369						(6,713)	32,369			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/28/2024	10/28/2024	Expiration	546	931,755	1708.02	20,126		80,060						(15,933)	80,060			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/27/2023	10/29/2024	10/29/2024	Expiration	564	963,042	1708.02	20,802		77,962						(16,468)	77,962			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2023	10/30/2024	10/30/2024	Expiration	404	987,345	2441.32	21,623		26,167						(17,118)	26,167			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2023	10/30/2024	10/30/2024	Expiration	591	2,463,799	4166.82	102,407		291,003						(81,072)	291,003			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2023	10/30/2024	10/30/2024	Expiration	46	143,392	3117.13	6,778		17,333						(5,366)	17,333			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2023	10/30/2024	10/30/2024	Expiration	260	445,526	1714.76	9,579		33,878						(7,583)	33,878			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2023	11/01/2024	11/01/2024	Expiration	83	204,309	2455.89	4,474		2,631						(3,915)	2,631			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2023	11/01/2024	11/01/2024	Expiration	1,453	6,157,920	4237.86	253,033		549,609						(221,404)	549,609			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2023	11/01/2024	11/01/2024	Expiration	1	4,378	4237.86	43		66						(38)	66			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/01/2024	11/01/2024	Expiration	91	226,954	2488.97	4,970								(4,349)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/04/2024	11/04/2024	Expiration	81	200,917	2488.97	4,420								(3,868)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/01/2024	11/01/2024	Expiration	1,072	4,672,998	4358.34	156,944		316,192						(137,326)	316,192			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/04/2024	11/04/2024	Expiration	1,008	4,393,004	4358.34	126,486		220,679						(110,675)	220,679			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/05/2024	11/05/2024	Expiration	707	3,079,190	4358.34	101,023		210,616						(88,395)	210,616			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/01/2024	11/01/2024	Expiration	65	205,652	3164.04	9,105		20,271						(7,967)	20,271			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/04/2024	11/04/2024	Expiration	5	15,451	3164.04	688		1,536						(602)	1,536			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/01/2024	11/01/2024	Expiration	159	276,070	1739.52	5,853		15,709						(5,121)	15,709			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/04/2024	11/04/2024	Expiration	150	260,440	1739.52	5,547		14,882						(4,854)	14,882			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/03/2023	11/05/2024	11/05/2024	Expiration	409	711,708	1739.52	15,159		44,506						(13,264)	44,506			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2023	11/06/2024	11/06/2024	Expiration	566	2,470,468	4365.98	125,270		393,081						(109,612)	393,081			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2023	11/06/2024	11/06/2024	Expiration	9	29,172	3159.9	1,307		3,310						(1,144)	3,310			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/06/2023	11/06/2024	11/06/2024	Expiration	211	366,954	1736.45	7,875		25,927						(6,891)	25,927			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2023	11/07/2024	11/07/2024	Expiration	143	33,413	232.97	782		2,734						(684)	2,734			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2023	11/07/2024	11/07/2024	Expiration	147	365,059	2483.51	7,995		6,305						(6,995)	6,305			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2023	11/07/2024	11/07/2024	Expiration	376	1,645,539	4378.38	74,563		236,367						(65,243)	236,367			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2023	11/07/2024	11/07/2024	Expiration	8	25,612	3155.62	1,211		2,993						(1,060)	2,993			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2023	11/01/2024	11/01/2024	Expiration	88	275,244	3128.71	12,502		30,514						(10,940)	30,514			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/01/2023	11/01/2024	11/01/2024	Expiration	401	689,487	1720.61	14,962		47,241						(13,092)	47,241			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2023	11/01/2024	11/01/2024	Expiration	980	227,465	232.18	5,300		16,949						(4,637)	16,949			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2023	11/01/2024	11/01/2024	Expiration	162	401,151	2470.96	8,785		2,688						(7,687)	2,688			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2023	11/01/2024	11/01/2024	Expiration	1,108	4,782,701	4317.78	199,403		439,747						(174,478)	439,747			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/02/2023	11/01/2024	11/01/2024	Expiration	1,151	1,995,447	1733.35	42,734		121,050						(37,393)	121,050			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/07/2023	11/07/2024	11/07/2024	Expiration	473	820,019	1733.84	17,604		58,650						(15,404)	58,650			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2023	11/08/2024	11/08/2024	Expiration	1,130	4,950,787	4382.78	211,439		501,454						(185,010)	501,454			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2023	11/08/2024	11/08/2024	Expiration	80	253,849	3155.25	11,285		29,572						(9,875)	29,572			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2023	11/08/2024	11/08/2024	Expiration	1,693	2,933,752	1733.37	62,944		218,605						(55,076)	218,605			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2023	11/08/2024	11/08/2024	Expiration	437	101,930	233.36	2,385		8,129						(2,087)	8,129			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/08/2023	11/08/2024	11/08/2024	Expiration	342	848,991	2484.73	18,593		16,206						(16,269)	16,206			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2023	11/08/2024	11/08/2024	Expiration	93	230,435	2474.69	5,047		5,351						(4,416)	5,351			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2023	11/08/2024	11/08/2024	Expiration	730	3,175,590	4347.35	125,151		311,712						(109,507)	311,712			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/09/2023	11/08/2024	11/08/2024	Expiration	483	835,149	1728.4	17,956		64,811						(15,711)	64,811			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/08/2024	11/08/2024	Expiration	589	137,037	232.47	3,193		11,495						(2,794)	11,495			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/08/2024	11/08/2024	Expiration	134	332,063	2480.58	7,272		6,905						(6,363)	6,905			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/08/2024	11/08/2024	Expiration	664	2,929,725	4415.24	92,663		195,957						(81,080)	195,957			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/11/2024	11/11/2024	Expiration	318	1,402,428	4415.24	49,190		116,619						(43,042)	116,619			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/12/2024	11/12/2024	Expiration	422	1,862,818	4415.24	74,671		208,491						(65,337)	208,491			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/08/2024	11/08/2024	Expiration	43	136,037	3157.29	6,244		15,886						(5,464)	15,886			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/08/2024	11/08/2024	Expiration	1,027	1,781,094	1733.97	38,115		132,054						(33,351)	132,054			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/11/2024	11/11/2024	Expiration	328	569,028	1733.97	12,120		43,032						(10,605)	43,032			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/10/2023	11/12/2024	11/12/2024	Expiration	58	99,964	1733.97	2,139		7,140						(1,872)	7,140			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2023	11/13/2024	11/13/2024	Expiration	553	2,441,723	4411.55	98,050		251,820						(85,865)	251,820			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2023	11/13/2024	11/13/2024	Expiration	10	43,116	4411.55	440		647						(385)	647			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2023	11/13/2024	11/13/2024	Expiration	21	66,607	3157.06	3,064		7,772						(2,681)	7,772			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2023	11/13/2024	11/13/2024	Expiration	796	1,380,279	1733.06	29,600		101,913						(25,900)	101,913			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/13/2023	11/13/2024	11/13/2024	Expiration	20	49,224	2479.97	1,078		711						(943)	711			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2023	11/14/2024	11/14/2024	Expiration	375	87,817	234.26	2,055		5,661						(1,798)	5,661			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2023	11/14/2024	11/14/2024	Expiration	168	421,718	2505.63	9,236		902						(8,081)	902			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2023	11/14/2024	11/14/2024	Expiration	287	1,288,045	4495.7	74,018		244,241						(64,765)	244,241			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2023	11/14/2024	11/14/2024	Expiration	21	67,658	3185.82	3,196		7,108						(2,797)	7,108			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/14/2023	11/14/2024	11/14/2024	Expiration	195	340,395	1748.58	7,284		20,524						(6,374)	20,524			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2023	11/15/2024	11/15/2024	Expiration	990	4,457,037	4502.88	170,130		379,391						(148,864)	379,391			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2023	11/15/2024	11/15/2024	Expiration	51	163,527	3192.1	7,511		16,116						(6,572)	16,116			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2023	11/15/2024	11/15/2024	Expiration	401	702,932	1751.76	15,113		39,289						(13,224)	39,289			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2023	11/15/2024	11/15/2024	Expiration	288	719,721	2499.94	15,762								(13,792)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/15/2023	11/15/2024	11/15/2024	Expiration	201	207,625	1032.43	5,917		23,380						(5,178)	23,380			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2023	11/15/2024	11/15/2024	Expiration	910	4,102,630	4508.24	156,411		339,125						(136,860)	339,125			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2023	11/15/2024	11/15/2024	Expiration	647	1,133,236	1750.89	24,251		63,934						(21,220)	63,934			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2023	11/15/2024	11/15/2024	Expiration	552	129,369	234.3	3,027		8,222						(2,649)	8,222			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/16/2023	11/15/2024	11/15/2024	Expiration	113	281,989	2503.37	6,176								(5,404)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/15/2024	11/15/2024	Expiration	738	3,330,137	4514.02	115,206		246,701						(100,806)	246,701			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/18/2024	11/18/2024	Expiration	393	1,776,137	4514.02	62,703		142,606						(54,865)	142,606			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/19/2024	11/19/2024	Expiration	810	3,654,702	4514.02	113,248		227,800						(99,092)	227,800			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/18/2024	11/18/2024	Expiration	1	4,853	4514.02	49		73						(43)	73			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/15/2024	11/15/2024	Expiration	18	59,045	3194.36	2,669		5,721						(2,335)	5,721			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/18/2024	11/18/2024	Expiration	24	77,840	3194.36	3,575		7,781						(3,128)	7,781			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/19/2024	11/19/2024	Expiration	5	17,306	3194.36	556		1,323						(486)	1,323			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/15/2024	11/15/2024	Expiration	385	674,553	1752.47	14,503		37,414						(12,690)	37,414			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2023	11/20/2024	11/20/2024	Expiration	820	3,727,288	4547.38	149,978		371,697						(131,231)	371,697			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2023	11/20/2024	11/20/2024	Expiration	466	816,448	1752.93	17,472		44,620						(15,288)	44,620			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2023	11/20/2024	11/20/2024	Expiration	692	162,459	234.7	3,802		10,584						(3,326)	10,584			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/20/2023	11/20/2024	11/20/2024	Expiration	39	98,879	2506.73	2,165								(1,895)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/18/2024	11/18/2024	Expiration	219	383,726	1752.47	8,212		21,973						(7,185)	21,973			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/19/2024	11/19/2024	Expiration	414	726,378	1752.47	15,617		39,575						(13,665)	39,575			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/15/2024	11/15/2024	Expiration	57	141,851	2504.57	3,107								(2,718)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/17/2023	11/18/2024	11/18/2024	Expiration	166	414,973	2504.57	9,129								(7,988)				0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/25/2024	11/25/2024	Expiration	1,710	400,938	234.5	9,382		29,288						(8,209)	29,288			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/25/2024	11/25/2024	Expiration	354	886,762	2504.51	19,509		7,350						(17,070)	7,350			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/22/2024	11/22/2024	Expiration	1,280	5,834,840	4559.34	187,084		372,046						(163,699)	372,046			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/25/2024	11/25/2024	Expiration	609	2,774,726	4559.34	90,032		175,226						(78,778)	175,226			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/26/2024	11/26/2024	Expiration	434	1,978,461	4559.34	69,601		157,268						(60,901)	157,268			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/26/2024	11/26/2024	Expiration	4	16,627	4559.34	171		249						(150)	249			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/22/2024	11/22/2024	Expiration	187	329,481	1758.1	7,051		20,178						(6,170)	20,178			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/25/2024	11/25/2024	Expiration	325	570,547	1758.1	12,210		37,758						(10,683)	37,758			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/24/2023	11/26/2024	11/26/2024	Expiration	136	238,830	1758.1	5,135		15,898						(4,493)	15,898			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2023	11/27/2024	11/27/2024	Expiration	218	990,149	4550.43	56,372		181,818						(49,326)	181,818			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/27/2023	11/27/2024	11/27/2024	Expiration	341	598,108	1755.71	12,840		41,142						(11,235)	41,142			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2023	11/27/2024	11/27/2024	Expiration	47	11,151	235.67	261		771						(228)	771			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2023	11/27/2024	11/27/2024	Expiration	194	487,312	2510.83	10,672		3,948						(9,338)	3,948			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2023	11/27/2024	11/27/2024	Expiration	9	9,132	1036.51	260		1,121						(228)	1,121			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2023	11/27/2024	11/27/2024	Expiration	356	1,621,599	4554.89	89,627		251,448						(78,424)	251,448			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/28/2023	11/27/2024	11/27/2024	Expiration	241	423,098	1754.97	9,139		29,294						(7,997)	29,294			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2023	11/29/2024	11/29/2024	Expiration	601	2,735,254	4550.58	124,654		313,505						(109,072)	313,505			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2023	11/29/2024	11/29/2024	Expiration	35	110,605	3202.33	5,088		12,759						(4,452)	12,759			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2023	11/29/2024	11/29/2024	Expiration	485	850,740	1753.66	18,291		60,257						(16,005)	60,257			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2023	11/29/2024	11/29/2024	Expiration	388	91,650	236.18	2,145		6,414						(1,877)	6,414			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2023	11/29/2024	11/29/2024	Expiration	131	329,952	2516.04	7,259		3,037						(6,352)	3,037			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/29/2023	11/29/2024	11/29/2024	Expiration	35	36,600	1036.12	1,043		4,660						(913)	4,660			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2023	11/29/2024	11/29/2024	Expiration	812	3,709,248	4567.8	151,654		402,200						(132,697)	402,200			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2023	11/29/2024	11/29/2024	Expiration	25	80,441	3215.95	3,796		9,118						(3,321)	9,118			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2023	11/29/2024	11/29/2024	Expiration	731	1,287,334	1760.85	27,832		85,552						(24,353)	85,552			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/30/2023	11/29/2024	11/29/2024	Expiration	68	171,114	2515.41	3,747		1,618						(3,279)	1,618			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2023	11/21/2024	11/21/2024	Expiration	580	2,634,324	4538.19	132,150		348,682						(115,631)	348,682			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2023	11/21/2024	11/21/2024	Expiration	347	609,189	1753.93	12,976		36,845						(11,354)	36,845			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/21/2023	11/21/2024	11/21/2024	Expiration	57	142,722	2506.33	3,126		21						(2,735)	21			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2023	11/22/2024	11/22/2024	Expiration	209	48,996	234.83	1,147		3,242						(1,003)	3,242			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2023	11/22/2024	11/22/2024	Expiration	336	841,808	2506.98	18,436		1,209						(16,131)	1,209			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2023	11/22/2024	11/22/2024	Expiration	223	230,875	1037.23	6,591		26,860						(5,768)	26,860			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2023	11/22/2024	11/22/2024	Expiration	1,910	8,704,082	4556.62	349,945		722,847						(306,202)	722,847			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2023	11/22/2024	11/22/2024	Expiration	53	171,188	3202.9	7,598		17,856						(6,648)	17,856			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	11/22/2023	11/22/2024	11/22/2024	Expiration	871	1,528,873	1755.83	33,024		95,729						(28,896)	95,729			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/01/2024	12/01/2024	Expiration	80	202,404	2531.15	4,433		644						(4,248)	644			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/01/2024	12/01/2024	Expiration	11	11,259	1042.21	321		1,359						(308)	1,359			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/01/2024	12/01/2024	Expiration	666	3,060,953	4594.63	121,073		290,888						(116,028)	290,888			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/02/2024	12/02/2024	Expiration	364	1,670,822	4594.63	64,183		125,217						(61,509)	125,217			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/03/2024	12/03/2024	Expiration	490	2,252,866	4594.63	84,769		208,800						(81,237)	208,800			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/01/2024	12/01/2024	Expiration	3	15,432	4594.63	503		1,821						(482)	1,821			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/01/2024	12/01/2024	Expiration	11	34,372	3231.56	1,505		3,537						(1,443)	3,537			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/03/2024	12/03/2024	Expiration	2	7,463	3231.56	329		732						(315)	732			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/01/2024	12/01/2024	Expiration	431	762,133	1769.13	16,386		46,845						(15,703)	46,845			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/05/2023	12/05/2024	12/05/2024	Expiration	380	1,734,153	4567.18	73,967		199,616						(70,885)	199,616			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/05/2023	12/05/2024	12/05/2024	Expiration	558	984,654	1763.22	21,168		55,168						(20,286)	55,168			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2023	12/06/2024	12/06/2024	Expiration	744	176,186	236.93	4,123		12,039						(3,951)	12,039			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2023	12/06/2024	12/06/2024	Expiration	243	613,806	2528.77	13,504		6,243						(12,941)	6,243			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2023	12/06/2024	12/06/2024	Expiration	34	35,416	1035.07	1,014		4,780						(971)	4,780			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2023	12/06/2024	12/06/2024	Expiration	1,283	5,838,630	4549.34	280,852		671,119						(269,150)	671,119			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/02/2024	12/02/2024	Expiration	163	287,889	1769.13	6,190		17,144						(5,932)	17,144			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/01/2023	12/03/2024	12/03/2024	Expiration	205	362,415	1769.13	7,828		20,414						(7,502)	20,414			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2023	12/04/2024	12/04/2024	Expiration	173	40,815	236.17	955		2,869						(915)	2,869			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2023	12/04/2024	12/04/2024	Expiration	448	2,047,883	4569.78	89,675		253,777						(85,938)	253,777			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/04/2023	12/04/2024	12/04/2024	Expiration	259	458,115	1770.09	9,895		24,325						(9,483)	24,325			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/05/2023	12/05/2024	12/05/2024	Expiration	18	46,494	2527.79	1,023		357						(980)	357			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2023	12/06/2024	12/06/2024	Expiration	2	8,796	4549.34	303		1,277						(290)	1,277			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2023	12/06/2024	12/06/2024	Expiration	103	331,514	3224.13	14,223		31,081						(13,630)	31,081			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/06/2023	12/06/2024	12/06/2024	Expiration	294	518,703	1763.71	11,256		27,607						(10,787)	27,607			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2023	12/06/2024	12/06/2024	Expiration	160	404,640	2531.48	8,902		3,678						(8,531)	3,678			0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2023	12/06/2024	12/06/2024	Expiration	47	48,591	1040.6	1,392		6,265						(1,334)	6,265			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2023	12/06/2024	12/06/2024	Expiration	944	4,329,033	4585.59	179,192		392,036						(171,726)	392,036			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2023	12/06/2024	12/06/2024	Expiration	41	132,937	3232.57	6,315		12,826						(6,051)	12,826			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/07/2023	12/06/2024	12/06/2024	Expiration	558	987,021	1768.06	21,221		49,975						(20,337)	49,975			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/06/2024	12/06/2024	Expiration	1,252	295,797	236.32	6,922		21,028						(6,633)	21,028			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/06/2024	12/06/2024	Expiration	277	700,760	2526.18	15,347		7,853						(14,707)	7,853			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/09/2024	12/09/2024	Expiration	43	107,923	2526.18	2,374		684						(2,275)	684			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/06/2024	12/06/2024	Expiration	464	2,137,077	4604.37	85,080		199,496						(81,535)	199,496			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/09/2024	12/09/2024	Expiration	710	3,270,107	4604.37	113,346		213,111						(108,624)	213,111			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/10/2024	12/10/2024	Expiration	706	3,249,935	4604.37	108,732		236,221						(104,201)	236,221			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/06/2024	12/06/2024	Expiration	35	114,303	3230.53	5,214		10,714						(4,997)	10,714			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/06/2024	12/06/2024	Expiration	279	492,468	1766.68	10,637		25,339						(10,194)	25,339			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/09/2024	12/09/2024	Expiration	237	419,395	1766.68	9,017		21,249						(8,641)	21,249			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/08/2023	12/10/2024	12/10/2024	Expiration	366	645,796	1766.68	13,949		31,042						(13,368)	31,042			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2023	12/11/2024	12/11/2024	Expiration	65	163,686	2531.61	3,601		736						(3,451)	736			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2023	12/11/2024	12/11/2024	Expiration	458	2,118,019	4622.44	85,581		221,275						(82,015)	221,275			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/11/2023	12/11/2024	12/11/2024	Expiration	229	405,117	1770.77	8,702		17,156						(8,339)	17,156			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2023	12/12/2024	12/12/2024	Expiration	56	13,167	236.48	308		832						(295)	832			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2023	12/12/2024	12/12/2024	Expiration	100	254,099	2535.12	5,590								(5,357)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2023	12/12/2024	12/12/2024	Expiration	376	1,746,490	4643.7	101,484		289,617						(97,255)	289,617			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/12/2023	12/12/2024	12/12/2024	Expiration	767	1,361,175	1774.57	29,265		52,957						(28,046)	52,957			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2023	12/13/2024	12/13/2024	Expiration	732	174,575	238.6	4,085		8,824						(3,915)	8,824			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2023	12/13/2024	12/13/2024	Expiration	250	638,089	2556.01	14,038								(13,453)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2023	12/13/2024	12/13/2024	Expiration	69	72,786	1057.92	2,082		7,464						(1,995)	7,464			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2023	12/13/2024	12/13/2024	Expiration	816	3,841,216	4707.09	203,271		461,468						(194,802)	461,468			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2023	12/13/2024	12/13/2024	Expiration	2	11,494	4707.09	401		1,760						(384)	1,760			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2023	12/13/2024	12/13/2024	Expiration	99	324,454	3273.35	13,659		21,696						(13,090)	21,696			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/13/2023	12/13/2024	12/13/2024	Expiration	1,350	2,415,540	1788.75	52,176		68,290						(50,002)	68,290			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2023	12/13/2024	12/13/2024	Expiration	113	289,517	2570.87	6,369								(6,104)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2023	12/13/2024	12/13/2024	Expiration	666	3,145,212	4719.55	112,040		244,147						(107,372)	244,147			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/14/2023	12/13/2024	12/13/2024	Expiration	558	999,840	1793.24	21,486		25,692						(20,590)	25,692			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/13/2024	12/13/2024	Expiration	36	92,125	2566.96	2,027								(1,942)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/16/2024	12/16/2024	Expiration	191	489,984	2566.96	10,780								(10,330)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/13/2024	12/13/2024	Expiration	1,002	4,727,442	4719.19	152,347		280,488						(146,000)	280,488			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/16/2024	12/16/2024	Expiration	300	1,415,824	4719.19	68,299		139,659						(65,453)	139,659			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/17/2024	12/17/2024	Expiration	622	2,935,583	4719.19	97,127		208,649						(93,080)	208,649			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2023	12/18/2024	12/18/2024	Expiration	568	2,693,824	4740.56	108,101		237,212						(103,597)	237,212			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2023	12/18/2024	12/18/2024	Expiration	5	17,403	3275.07	813		876						(779)	876			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2023	12/18/2024	12/18/2024	Expiration	631	1,128,668	1788.34	24,154		7,876						(23,147)	7,876			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2023	12/19/2024	12/19/2024	Expiration	1,617	387,579	239.66	9,108		9,477						(8,729)	9,477			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2023	12/19/2024	12/19/2024	Expiration	320	824,004	2571.8	18,128								(17,373)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2023	12/19/2024	12/19/2024	Expiration	25	27,060	1065.87	776		1,878						(743)	1,878			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2023	12/19/2024	12/19/2024	Expiration	455	2,169,025	4768.37	118,420		289,983						(113,486)	289,983			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2023	12/19/2024	12/19/2024	Expiration	5	16,992	3283.05	782		750						(749)	750			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/19/2023	12/19/2024	12/19/2024	Expiration	371	664,259	1792.42	14,284		767						(13,688)	767			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2023	12/20/2024	12/20/2024	Expiration	286	733,213	2566.8	16,131								(15,459)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2023	12/20/2024	12/20/2024	Expiration	11	11,218	1055.97	322		921						(309)	921			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2023	12/20/2024	12/20/2024	Expiration	1,093	5,136,250	4698.35	226,611		478,993						(217,169)	478,993			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2023	12/20/2024	12/20/2024	Expiration	69	225,653	3263.62	9,281		11,153						(8,894)	11,153			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/20/2023	12/20/2024	12/20/2024	Expiration	914	1,627,566	1781.54	35,004		19,761						(33,546)	19,761			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2023	12/20/2024	12/20/2024	Expiration	551	132,331	239.97	3,110		3,535						(2,980)	3,535			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2023	12/20/2024	12/20/2024	Expiration	71	182,005	2571.76	4,004								(3,837)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2023	12/20/2024	12/20/2024	Expiration	990	4,701,430	4746.75	205,397		457,555						(196,838)	457,555			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2023	12/20/2024	12/20/2024	Expiration	17	55,402	3277.22	2,554		2,841						(2,448)	2,841			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/21/2023	12/20/2024	12/20/2024	Expiration	796	1,423,203	1788.7	30,457		11,513						(29,188)	11,513			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2023	12/20/2024	12/20/2024	Expiration	154	396,887	2572.15	8,732								(8,368)				0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2023	12/23/2024	12/23/2024	Expiration	237	610,243	2572.15	13,486								(12,924)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2023	12/20/2024	12/20/2024	Expiration	1,584	7,530,937	4754.63	273,052		525,640						(261,675)	525,640			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2023	12/23/2024	12/23/2024	Expiration	606	2,879,310	4754.63	90,980		180,286						(87,189)	180,286			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/16/2024	12/16/2024	Expiration	6	30,514	4719.19	1,019		3,941						(977)	3,941			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/13/2024	12/13/2024	Expiration	6	18,450	3271.73	790		1,263						(757)	1,263			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/16/2024	12/16/2024	Expiration	6	20,716	3271.73	893		1,343						(856)	1,343			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/17/2024	12/17/2024	Expiration	26	83,751	3271.73	3,467		4,923						(3,323)	4,923			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/13/2024	12/13/2024	Expiration	536	957,480	1787.32	20,586		27,857						(19,728)	27,857			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/16/2024	12/16/2024	Expiration	387	691,226	1787.32	14,861		17,457						(14,242)	17,457			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/15/2023	12/17/2024	12/17/2024	Expiration	344	614,807	1787.32	13,218		13,384						(12,668)	13,384			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/18/2023	12/18/2024	12/18/2024	Expiration	153	393,432	2566.14	8,656								(8,295)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2023	12/24/2024	12/24/2024	Expiration	429	2,039,153	4754.63	81,403		192,264						(78,011)	192,264			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2023	12/23/2024	12/23/2024	Expiration	7	33,322	4754.63	337		500						(323)	500			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/22/2023	12/20/2024	12/20/2024	Expiration	13	42,704	3285.14	1,793		1,847						(1,718)	1,847			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	355	85,678	241.05	2,013		1,752						(1,930)	1,752			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	59	151,956	2581.65	3,343								(3,204)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	6	6,836	1067.09	196		492						(188)	492			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	717	3,428,172	4781.58	165,737		386,342						(158,832)	386,342			0001
S&P 500 Index Option CLQ	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	8	36,808	4781.58	1,161		4,965						(1,113)	4,965			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	164	540,444	3295.08	22,200		21,646						(21,275)	21,646			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	240	432,048	1796.81	9,302		1,267						(8,915)	1,267			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2023	12/27/2024	12/27/2024	Expiration	81	208,238	2577.28	4,581								(4,390)				0001
Blackrock Adaptive US Equity Index 7%	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2023	12/27/2024	12/27/2024	Expiration	39	41,850	1067.28	1,201		3,006						(1,151)	3,006			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2023	12/27/2024	12/27/2024	Expiration	768	3,674,212	4783.35	153,683		339,246						(147,280)	339,246			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2023	12/27/2024	12/27/2024	Expiration	40	131,650	3296.45	5,222		4,985						(5,005)	4,985			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/28/2023	12/27/2024	12/27/2024	Expiration	182	327,085	1797.29	7,036		872						(6,743)	872			0001
Franklin Global Trends Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2023	12/27/2024	12/27/2024	Expiration	336	80,833	240.38	1,891		1,883						(1,813)	1,883			0001
Invesco Dynamic Growth Index	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2023	12/27/2024	12/27/2024	Expiration	37	95,541	2574.31	2,102								(2,014)				0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2023	12/27/2024	12/27/2024	Expiration	1,003	4,784,377	4769.83	209,582		414,502						(200,849)	414,502			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2023	12/30/2024	12/30/2024	Expiration	624	2,974,097	4769.83	113,136		222,798						(108,422)	222,798			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2023	12/30/2024	12/30/2024	Expiration	610	1,096,344	1796.03	23,674								(22,688)				0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1IIR9SYRVFCH09	12/29/2023	12/31/2024	12/31/2024	Expiration	481	864,157	1796.03	18,682		279						(17,904)	279			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2023	12/23/2024	12/23/2024	Expiration	15	50,267	3285.14	2,136		2,176						(2,047)	2,176			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2023	12/20/2024	12/20/2024	Expiration	342	613,113	1792.75	13,121		3,564						(12,574)	3,564			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2023	12/23/2024	12/23/2024	Expiration	346	620,743	1792.75	13,284		3,123						(12,730)	3,123			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/22/2023	12/24/2024	12/24/2024	Expiration	269	481,665	1792.75	10,356		3,740						(9,924)	3,740			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2023	12/26/2024	12/26/2024	Expiration	249	1,188,411	4774.75	59,599		158,438						(57,116)	158,438			0001
S&P Digital	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2023	12/26/2024	12/26/2024	Expiration	3	13,461	4774.75	136		202						(131)	202			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/26/2023	12/26/2024	12/26/2024	Expiration	186	333,590	1795.89	7,105		1,995						(6,809)	1,995			0001
S&P 500 Index Option PTPT	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2023	12/31/2024	12/31/2024	Expiration	431	2,056,756	4769.83	81,470		176,448						(78,076)	176,448			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2023	12/27/2024	12/27/2024	Expiration	57	188,813	3294.65	7,458		7,258						(7,148)	7,258			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2023	12/30/2024	12/30/2024	Expiration	6	20,576	3294.65	852		757						(816)	757			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Total Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2023	12/31/2024	12/31/2024	Expiration	2	5,499	3294.65	228		210						(219)	210			0001
S&P 500 Dividend Aristocrats Daily Risk Control 5% Excess Return	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/29/2023	12/27/2024	12/27/2024	Expiration	316	568,387	1796.03	12,228		1,915						(11,718)	1,915			0001
UST 4.50% 11/15/33 Total Return Options Put	Fixed Annuity Hedge	N/A	Equity/Index	AEL 85LNZLR1WR9SYRVFCH09	12/27/2023	12/27/2024	12/27/2024	Expiration	64	6,264	98	108		235						(103)	235			0001
0209999999. Subtotal - Purchased Options - Hedging Other - Other												82,254,319		151,614,858			XXX			(37,121,870)	151,614,858			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												82,254,319		151,614,858			XXX			(37,121,870)	151,614,858			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants																	XXX							XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other												82,254,319		151,614,858			XXX			(37,121,870)	151,614,858			XXX
0499999999. Total Purchased Options												82,254,319		151,614,858			XXX			(37,121,870)	151,614,858			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0709999999. Subtotal - Written Options - Hedging Other																	XXX							XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants																	XXX							XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options																	XXX							XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
EUR: L USD 529944.8, S EUR 490000	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1IIR9SYRVFCH09	10/29/2024	12/31/2024	12/31/2024	Maturity		529,945	0.92			22,550							22,550			0002
EUR: S USD 519081.5, L EUR 490000	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2024	12/31/2024	12/31/2024	Maturity		519,082	0.94			(11,687)							(11,687)			0002
EUR: L USD 116698.84, S EUR 107191	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1IIR9SYRVFCH09	10/30/2024	12/31/2024	12/31/2024	Maturity		116,699	0.92			5,703							5,703			0002
EUR: S USD 113552.79, L EUR 107191	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2024	12/31/2024	12/31/2024	Maturity		113,553	0.94			(2,557)							(2,557)			0002
EUR: L USD 2341440, S EUR 2160000	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1IIR9SYRVFCH09	10/28/2024	12/31/2024	12/31/2024	Maturity		2,341,440	0.92			104,760							104,760			0002
EUR: S USD 2288196, L EUR 2160000	ASSET HEDGE	N/A	Currency	AEL 85LNZLR1IIR9SYRVFCH09	11/19/2024	12/31/2024	12/31/2024	Maturity		2,288,196	0.94			(51,516)							(51,516)			0002
1439999999. Subtotal - Forwards - Hedging Other														67,253			XXX				67,253			XXX
1479999999. Subtotal - Forwards														67,253			XXX				67,253			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												82,254,319		151,682,111			XXX			(37,121,870)	151,682,111			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												82,254,319		151,682,111			XXX			(37,121,870)	151,682,111			XXX

(a)

Code	Description of Hedged Risk(s)
0001	Hedges equity risk of fixed income annuity products.
0002	Hedges the currency risk of foreign denominated assets.

(b)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX									
American Equity Investment Life Insurance Company 85LNZLR1WR9SYRVFCH09	Y	N			45,280,185		45,280,185	107,455,869		107,455,869	147,762	
0299999999. Total NAIC 1 Designation					45,280,185		45,280,185	107,455,869		107,455,869	147,762	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals					45,280,185		45,280,185	107,455,869		107,455,869	147,762	
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					45,280,185							

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
STATE STREET	BOSTON, MA		4.830	4,353,875		6,720,530	XXX
CITI BANK	NEW YORK, NY					10,318,214	XXX
JP MORGAN CHASE	NEW YORK, NY		2.540	586,161		19,665,121	XXX
PNC	PITTSBURGH, PA					(2,977,316)	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	9		287	XXX
0199999. Totals - Open Depositories		XXX	XXX	4,940,045		33,726,837	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	4,940,045		33,726,837	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	4,940,045		33,726,837	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	8,472,905	4. April	(17,488,372)	7. July	18,709,138	10. October	82,342,475
2. February	(8,433,121)	5. May	68,779,702	8. August	189,111,478	11. November	228,154,383
3. March	(19,447,659)	6. June	108,876,206	9. September	160,001,551	12. December	33,726,837

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITEDSTATESTREASURY TBILL CASH		12/24/2024	0.000	03/20/2025	308,161,170		216,226
	UNITEDSTATESTREASURY TBILL CASH	0	10/09/2024	0.000	01/09/2025	75,922,643		793,386
	UNITEDSTATESTREASURY TBILL CASH		10/21/2024	4.515	01/16/2025	94,819,676		844,330
	UNITEDSTATESTREASURY TBILL CASH		10/30/2024	4.460	01/30/2025	191,304,847		1,469,434
	UNITEDSTATESTREASURY TBILL CASH		11/13/2024	4.400	02/13/2025	85,545,355		501,866
	UNITEDSTATESTREASURY TBILL CASH		12/03/2024	4.344	02/27/2025	134,565,198		454,493
	UNITEDSTATESTREASURY TBILL CASH		12/31/2024	4.160	02/11/2025	34,834,157		4,025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						925,153,046		4,283,760
0109999999. Total - U.S. Government Bonds						925,153,046		4,283,760
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						925,153,046		4,283,760
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						925,153,046		4,283,760
4812C0-68-8	JPMORGAN US GOVT MM FUND 1086			0.000				298,181
8309999999. Subtotal - All Other Money Market Mutual Funds								298,181
	INVESCO GOVERNMENT & AGENCY PO STIFFUND		12/19/2024	0.000		30,000,000		183,428
	INVESCO GOVERNMENT & AGENCY PO STIFFUND		12/26/2024			50,000,000		
8509999999. Subtotal - Other Cash Equivalents						80,000,000		183,428
8609999999 - Total Cash Equivalents						1,005,153,046		4,765,369

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 925,153,046	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	STATUTORY REQUIREMENT			109,036	105,574
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	STATUTORY REQUIREMENT			34,693	33,592
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA	O	STATUTORY REQUIREMENT			3,988,659,210	3,768,876,615
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	STATUTORY REQUIREMENT			99,124	95,976
23.	Michigan MI	B	STATUTORY REQUIREMENT			297,372	287,928
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	STATUTORY REQUIREMENT			228,600	189,882
30.	New Hampshire NH	B	STATUTORY REQUIREMENT			1,087,424	908,529
31.	New Jersey NJ						
32.	New Mexico NM	B	STATUTORY REQUIREMENT			358,446	354,044
33.	New York NY						
34.	North Carolina NC	B	STATUTORY REQUIREMENT			601,124	602,898
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	STATUTORY REQUIREMENT			123,905	119,970
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	STATUTORY REQUIREMENT			552,995	520,099
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX			3,992,151,929	3,772,095,107
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				